

Forthcoming Articles

The following papers have been accepted for publication in future issues:

Shareholder Wealth Effects of Directors' Liability-Limitation Provisions

Yaron Brook and Ramesh K. S. Rao

Are Dividend Omissions Truly the Cruellest Cut of All?

William G. Christie

Managerial Voting Rights and Seasoned Public Equity Issues

L. Paige Fields and Eric L. Mais

Corporate Financing Decisions and Anonymous Trading

Ronald Giammarino, Robert Heinkel, and Burton Hollifield

A Study of Monthly Mutual Fund Returns and Performance Evaluation Techniques

Mark Grinblatt and Sheridan Titman

Liquidity, Taxes, and Short-Term Treasury Yields

Avraham Kamara

Bubbles, Stock Returns, and Duration Dependence

Grant McQueen and Steven Thorley

Volatility and Return Anomalies in a Noise Trading Model with Particular Cognitive Errors

Hersh Shefrin and Meir Statman

Finance Association Meetings

Southwestern Finance Association

Dates: March 2–3, 1995

Place: Houston, Texas

Deadline: September 1, 1994

Contact: John Stowe, University of Missouri-Columbia, Finance Department, Columbia, Missouri 65211.

Western Social Science Association (Finance)

Dates: April 26–29, 1995

Place: Oakland, California

Deadline: November 1, 1994

Contact: Kashi Nath Tiwari, Kennesaw State College, School of Business, Marietta, Georgia 30061.

7th International Symposium on Applied Stochastic Models and Data Analysis

Dates: June 12–15, 1995

Place: Dublin, Ireland

Contact: Sally McClean, University of Ulster, Mathematics Department, Coleraine, Northern Ireland BT52 1SA.

JFQA Style Requirements

Manuscripts must be submitted in quadruplicate with a cover page showing title, author name(s) and affiliation(s), and work phone number(s). The first page of text should begin with the title only. A short one-paragraph abstract of no more than 100 words must be included. Manuscripts must be typed double-spaced on one side of the page. Underline only words or phrases that are to be italicized; do not underline headings or subheadings, or use boldface type. All sections of the paper, beginning with the introduction and ending with a conclusion or summary, must be numbered with Roman numerals. Subsection headings must be lettered A, B, C, etc.

The manuscript should explain its relation to other research in the field, especially recently published material. References cited in the text should be noted by the last name(s) of the author(s) followed by the publication year enclosed in parentheses without punctuation: Smith (1988). When a particular page, section, or equation is referred to, the reference also should be placed within parentheses: (Smith and Jones (1988), p. 222), (Green (1988a), eq. 3).

Lengthy mathematical proofs and extensive tables should be placed in an appendix or omitted from the manuscript entirely. In the latter case, the author may indicate in a footnote that proofs or tables are available on request. The author should make every effort to explain the meaning of mathematical proofs.

The author should check the manuscript for clarity, grammar, spelling, and punctuation in order to minimize the number of editorial changes and the necessity of expensive corrections at the proof stage. All abbreviations must be defined.

Equations. All but very short mathematical expressions should be displayed on a separate line and centered. Important displayed equations must be identified by consecutive Arabic numerals in parentheses on the left. Expressions should be aligned and subscripts and superscripts clearly marked to avoid confusion. Please differentiate between the letter l (ell), the numeral 1 (one), the letter o (oh), and the numeral 0 (zero) with marginal notes.

Tables. Each table must be titled and numbered consecutively with Arabic numerals. Please check the text to make sure there is a reference to each table. Type each table on a separate page and indicate by marginal notations its approximate placement in the text. General footnotes should be marked as "Notes:" and a, b, c, etc., marked for specific footnotes. Asterisks * or ** indicate significance at the 5- and 1-percent levels, respectively. If tables are typed on oversized paper, please submit the oversized paper in lieu of poorly reproduced reductions. The author should check tables to be sure that totals are correct and that the title, column headings, footnotes, etc., clearly explain the content of the table.

Figures. Figures must be titled and numbered consecutively with Arabic numerals. Captions should present sufficient information to describe the purpose of the figure. Figures for accepted manuscripts must be of professional quality, ready for reproduction, executed on white paper in black ink, with clear, medium-weight black lines. All lettering on figures must be rendered by an artist in pen and ink, by means of dry transfer letters, or by applying typeset material to prepared artwork. Typewritten lettering will *not* be accepted. Figures generated by laser printer are acceptable.

Footnotes. Footnotes must be typed double-spaced and placed on separate sheets at the end of the manuscript. Footnotes must not be used for the purpose of citation. Footnotes with extensive content should be avoided.

References. All works cited in the text must be alphabetically arranged in a double-spaced list at the end of the manuscript. Examples:

Brown, S., and J. Warner. "Using Daily Stock Returns: The Case of Event Studies." *Journal of Financial Economics*, 14 (March 1985), 1–31.

Ross, S. A. "Return Risk and Arbitrage." In *Risk and Return in Finance*, Vol. 1, I. Friend and J. L. Bicksler, eds. Cambridge, MA: Ballinger (1977).