Optimal Dynamic Trading with Leverage Constraints
Sanford J. Grossman and Jean-Luc Vila

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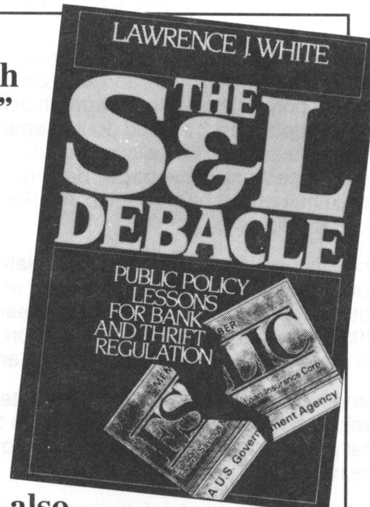
Finance Association Meetings

Southern Finance Association
Dates: November 18–21, 1992
Place: Jacksonville, FL
Deadline for program participation: February 10, 1992
Contact: R. Charles Moyer, Wake Forest University, Babcock Graduate School of Management, P.O. Box 7659, Winston-Salem, NC 27109.

Association of Managerial Economists
Dates: January 5–7, 1993
Place: Anaheim, CA
Deadline for program participation: June 1, 1992
Contact: Mark Hirschey, University of Kansas, School of Business, Lawrence, KS 66045.

Midwest Finance Association
Dates: April 1–3, 1993
Place: Indianapolis, IN
Deadline for program participation: September 1, 1992
Contact: George Pinches, University of Kansas, School of Business, Lawrence, KS 66045.

Sixth International Symposium on Applied Stochastic Models and Data Analysis
Dates: May 3–6, 1993
Place: Chania, Crete, Greece
Deadline for program participation: May 15, 1992
Contact: Christos Skiadas, Department of Production Engineering and Management, Technical University of Crete, 73132, Chania, Crete, Greece.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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.

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