Forthcoming Articles

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Anup Agrawal and Jeffrey F. Jaffe

Common Factors and Local Factors: Implications for Term Structures and Exchange Rates
Dong-Hyun Ahn

The Value of Trading Consolidation: Evidence from the Exercise of Warrants
Yakov Amihud, Beni Lauterbach, and Haim Mendelson

Trade Execution Costs and Market Quality after Decimalization
Hendrik Bessembinder

Does Insider Trading Impair Market Liquidity? Evidence from IPO Lockup Expirations Evidence from IPO Lockup Expirations
Charles Cao, Laura Casares Field, and Gordon Hanka

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Eric C. Chang and Kit Pong Wong

A Yen is not a Yen: TIBOR/LIBOR and the Determinants of the "Japan Premium"
Vicentiu Covrig, Buen Sin Low, and Michael Melvin

Agency Costs of Controlling Minority Shareholders
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The Performance of Multi-Factor Term Structure Models for Pricing and Hedging Caps and Swaptions
Joost Driessen, Pieter Klaassen, and Bertrand Melenberg

The Impact of Regulation Fair Disclosure: Trading Costs and Information Asymmetry
Venkat R. Eleswarapu, Rex Thompson, and Kumar Venkataraman

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Demographics, Stock Market Flows, and Stock Returns
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Liquidity in the Futures Pits: Inferring Market Dynamics from Incomplete Data
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The Impact of Minimum-Trading-Units on Stock Value and Price Volatility
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Errors in Implied Volatility Estimation
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Minority Shareholder Protections and the Private Benefits of Control for Swedish Mergers
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Financial Advisors and Shareholder Wealth Gains in Corporate Takeovers
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Opportunity Cost of Capital for Venture Capital Investors and Entrepreneurs
Frank Kerins, Janet Kiholm Smith, and Richard Smith

Price Dynamics in the Regular and E-Mini Futures Markets
Alexander Kurov and Dennis Lasser

Order Imbalances and Market Efficiency: Evidence from the Taiwan Stock Exchange
Yi-Tsung Lee, Yu-Jane Liu, Richard Roll, and Avanidhar Subrahmanyam

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