Forthcoming Articles

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

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

Hedge Fund Performance 1990–2000: Do the "Money Machines" Really Add Value?
Gaurav S. Amin and Harry M. Kat

Partial Adjustment to Public Information and IPO Underpricing
Daniel J. Bradley and Bradford D. Jordan

Cross-Hedging with Currency Options and Futures
Eric C. Chang and Kit Pong Wong

Option Pricing in a Multi-Asset, Complete-Market Economy
Ren-Raw Chen, San-Lin Chung, and Tyler T. Yang

The Valuation of Default-Triggered Credit Derivatives
Ren-Raw Chen and Ben J. Sopranzetti

Pricing American Options on Foreign Assets in a Stochastic Interest Rate Economy
San-Lin Chung

The Determinants of the Flow of Funds of Managed Portfolios: Mutual Funds vs. Pension Funds
Diane Del Guercio and Paula A. Tkac

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

Is There Really a When-Issued Premium?
John R. Ezzell, James A. Miles, and J. Harold Mulherin

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Jon A. Garfinkel and M. Nimalendran

The Impact of Minimum-Trading-Units on Stock Value and Price Volatility
Shmuel Hauser and Beni Lauterbach

Pricing Treasury Inflation Protected Securities and Related Derivatives using an HJM Model
Robert A. Jarrow and Yildiray Yildirim

Financial Advisors and Shareholder Wealth Gains in Corporate Takeovers
Jayant R. Kale, Omesh Kini, and Harley E. Ryan, Jr.

Returns-Chasing Behavior, Mutual Funds, and Beta's Death
Jason Karceski

A Multifactor Explanation of Post-Earnings-Announcement Drift
Dongcheol Kim and Myung-Sun Kim

(continued on next page)

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Tao-Hsien Dolly King

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Connie X. Mao

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Ronald W. Masulis and Lakshmanan Shivakumar

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Wayne H. Mikkelson and M. Megan Partch

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J. Aase Nielsen and Klaus Sandmann

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