

## Forthcoming Articles

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

Hedge Fund Performance 1990–2000: Do the “Money Machines” Really Add Value?

Gaurav S. Amin and Harry M. Kat

International Cross-Listing and Visibility

H. Kent Baker, John R. Nofsinger, and Daniel G. Weaver

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. Sopranozzetti

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

Risk-Neutral Skewness: Evidence from Stock Options

Patrick Dennis and Stewart Mayhew

Daily Momentum and Contrarian Behavior of Index Fund Investors

William N. Goetzmann and Massimo Massa

The Impact of Minimum Trading Units on Stock Value and Price Volatility

Shmuel Hauser and Beni Lauterbach

Information-Based Trading in Dealer and Auction Markets: An Analysis of Exchange Listings

Hans G. Heidle and Roger D. Huang

Pricing Treasury Inflation-Protected Securities and Related Derivatives using an HJM Model

Robert Jarrow and Yildiray Yildirim

Option Value, Uncertainty, and the Investment Decision

Eugene Kandel and Neil D. Pearson

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

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An Empirical Examination of Call Option Values Implicit in U.S. Corporate Bonds

Tao-Hsien Dolly King

Preferencing, Internalization of Order Flow, and Tacit Collusion: Evidence from Experiments

Brian D. Kluger and Steve B. Wyatt

Interaction of the Debt Agency Problems and Optimal Capital Structure: Theory and Evidence

Connie X. Mao

Does Market Structure Affect the Immediacy of Stock Price Responses to News?

Ronald W. Masulis and Lakshmanan Shivakumar

Do Persistent Large Cash Reserves Hinder Performance?

Wayne H. Mikkelson and M. Megan Patch

Pricing Bounds on Asian Options

J. Aase Nielsen and Klaus Sandmann

Do Momentum-Based Strategies Still Work in Foreign Currency Markets?

John Okunev and Derek White

Price Leadership in the Spot Foreign Exchange Market

Stephen G. Sapp

Risk Premia and the Dynamic Covariance between Stock and Bond Returns

John T. Scruggs and Paskalis Glabadanidis

On the Impossibility of Weak-Form Efficient Markets

Steve L. Slezak

Does Coordinated Institutional Investor Activism Reverse the Fortunes of Underperforming Firms?

Wei-Ling Song, Samuel H. Szewczyk, and Assem Safieddine

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Electronic submissions in PDF files are welcome or laser-quality manuscripts may be submitted in quadruplicate on 8.5" x 11" paper. The cover page must show title, author name(s) and affiliation(s), e-mail address(es), and work phone number(s). The first page of text should include the title and a one-paragraph abstract of no more than 100 words. Manuscripts must be double-spaced on one side of the page. 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).

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

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