Forthcoming Articles

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

International Cross Listing and Visibility
H. Kent Baker, John R. Nofsinger, and Daniel G. Weaver

Average-Rate Claims with Emphasis on Catastrophe Loss Options
Gurdip Bakshi and Dilip Madan

Analytical Upper Bounds for American Option Prices
Ren-Raw Chen and Shih-Kuo Yeh

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

Patrick Dennis and Stewart Mayhew

How Stock Flippers Affect IPO Pricing and Stabilization
Raymond P.H. Fishe

Daily Momentum and Contrarian Behavior of Index Fund Investors
William N. Goetzmann and Massimo Massa

Stock Market Volatility in a Heterogeneous Information Economy
Bruce D. Grundy and Youngsoo Kim

Information-Based Trading in Dealer and Auction Markets: An Analysis of Exchange Listings
Hans G. Heidle and Roger D. Huang

Operating Performance and the Method of Payment in Takeovers
Randall Heron and Erik Lie

A Metholodogy for Assessing Model Risk and Its Application to the Implied Volatility Function Model
John Hull and Wulin Suo

Option Value, Uncertainty, and the Investment Decision
Eugene Kandel and Neil D. Pearson

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

Agency Conflicts in Closed-End Funds: The Case of Rights Offerings
Ajay Khorana, Sunil Wahal, and Marc Zenner

Preferencing, Internalization of Order Flow and Tacit Collusion: Evidence from Experiments
Brian D. Kluger and Steve B. Wyatt

Intraday Market Price Integration for Shares Cross-Listed Internationally
Lawrence Kryzanowski and Hao Zhang

Asset Pricing under the Quadratic Class
Markus Leippold and Liuren Wu

How Large are the Benefits from Using Options?
Anthony Neuberger and Stewart Hodges

Put Option Values of Thrifts in the 1980s: Evidence from Thrift Stock Reactions to the FIRREA
Sangkyun Park

Order Submission Strategy and the Curious Case of Marketable Limit Orders
Mark Peterson and Erik Sirri

The Decline of Inflation and the Bull Market of 1982 to 1999
Jay R. Ritter and Richard S. Warr

Portfolio and Consumption Decisions under Mean-Reverting Returns: An Exact Solution for Complete Markets
Jessica A. Wachter

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Program Chair, 2002 Meeting
Chief Operating Officer
Sanwa International Plc
City Place House
55 Basinghall Street
London EC2V 5DJ, UK

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