

## 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 Methodology 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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