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Dividend Smoothing and Debt Ratings

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The Declining Information Content of Dividend Announcements and the Effects of Institutional Holdings

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Survival, Look-Ahead Bias and the Persistence in Hedge Fund Performance

Guillermo Baquero, Jenke ter Horst, and Marno Verbeek

Equilibrium Pricing in Incomplete Markets

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The Information Content of Institutional Trades on the London Stock Exchange

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Dean Crawford, Diana R. Franz, and Gerald J. Lobo

Stock Returns, Implied Volatility Innovations, and the Asymmetric Volatility Phenomenon

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