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George O. Aragon, Michael Hertz, and Zhen Shi

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Matteo Arena and Brandon Julio

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Meghana Ayyagari, Asli Demirgüç-Kunt, and Vojislav Maksimovic

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Kee-Hong Bae, Jun-Koo Kang, and Jin Wang

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Naresh Bansal, Robert A. Connolly, and Chris Stivers

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Alexander Barinov

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Söhnke M. Bartram, Gregory W. Brown, and William Waller

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Itzhak Ben-David, Michael S. Drake, and Darren T. Roulstone

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Azi Ben-Rephael, Ohad Kadan, and Avi Wohl

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Tim Bollerslev, James Marrone, Lai Xu, and Hao Zhou

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Jeffrey L. Callen and Xiaohua Fang

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Murillo Campello and Erasmo Giambona

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Murray Carlson, Engelbert J. Dockner, Adlai Fisher, and Ron Giammarino

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David Chambers, Elroy Dimson, and Justin Foo

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Institutional Investors and the Information Production Theory of Stock Splits

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Titman, S.; K. C. Wei; and F. Xie. "Capital Investments and Stock Returns." *Journal of Financial and Quantitative Analysis*, 39 (2004), 677–700.

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