

Author Index Volume 10

Bali, T.G. and S.N. Neftci, Disturbing extremal behavior of spot rate dynamics	455
Beine, M. and S. Laurent, Central bank interventions and jumps in double long memory models of daily exchange rates	641
Bekaert, G. and C.R. Harvey, Emerging markets finance	3
Bollerslev, T. and B.Y.B. Zhang, Measuring and modeling systematic risk in factor pricing models using high-frequency data	533
Chakravarty, S. and K. Li, A Bayesian analysis of dual trader informativeness in futures markets	355
Cherkaoui, M., <i>see</i> Ghysels, E.	169
Cho, D.D., J. Russell, G.C. Tiao and R. Tsay, The magnet effect of price limits: evidence from high-frequency data on Taiwan Stock Exchange	133
Claessens, S., S. Djankov and L. Klapper, Resolution of corporate distress in East Asia	199
Dannenburg, D., <i>see</i> Jacobsen, B.	479
Das, M. and S. Mohapatra, Income inequality: the aftermath of stock market liberalization in emerging markets	217
De Haan, L. and J. Hinloopen, Preference hierarchies for internal finance, bank loans, bond, and share issues: evidence for Dutch firms	661
Dell'Aquila, R., E. Ronchetti and F. Trojani, Robust GMM analysis of models for the short rate process	373
Djankov, S., <i>see</i> Claessens, S.	199
Edison, H.J. and F.E. Warnock, A simple measure of the intensity of capital controls	81
Fong, K. and R. Zurbrugg, How much do locals contribute to the price discovery process?	305
Ghysels, E. and M. Cherkaoui, Emerging markets and trading costs: lessons from Casablanca	169
Gray, S.F., T. Smith and R.E. Whaley, Stock splits: implications for investor trading costs	271
Harvey, C.R., <i>see</i> Bekaert, G.	3
Hinloopen, J., <i>see</i> de Haan, L.	661
Hollifield, B., G. Koop and K. Li, A Bayesian analysis of a variance decomposition for stock returns	583
Huang, R.D. and R.W. Masulis, Trading activity and stock price volatility: evidence from the London Stock Exchange	249
Jacobsen, B. and D. Dannenburg, Volatility clustering in monthly stock returns	479
Jiang, W., A nonparametric test of market timing	399
Jondeau, E. and M. Rockinger, Testing for differences in the tails of stock-market returns	559
Klapper, L., <i>see</i> Claessens, S.	199
Koop, G., <i>see</i> Hollifield, B.	583
Kumar, M., U. Moorthy and W. Perraudin, Predicting emerging market currency crashes	427
Laurent, S., <i>see</i> Beine, M.	641
Ledoit, O. and M. Wolf, Improved estimation of the covariance matrix of stock returns with an application to portfolio selection	603
Li, K., A. Sarkar and Z. Wang, Diversification benefits of emerging markets subject to portfolio constraints	57
Li, K., <i>see</i> Chakravarty, S.	355
Li, K., <i>see</i> Hollifield, B.	583

Liesenfeld, R. and J.-F. Richard, Univariate and multivariate stochastic volatility models: estimation and diagnostics	505
Masulis, R.W., <i>see</i> Huang, R.D.	249
Mohapatra, S., <i>see</i> Das, M.	217
Moorthy, U., <i>see</i> Kumar, M.	427
Neftci, S.N., <i>see</i> Bali, T.G.	455
Perraudin, W., <i>see</i> Kumar, M.	427
Qi, M. and Y. Wu, Nonlinear prediction of exchange rates with monetary fundamentals	623
Richard, J.-F., <i>see</i> Liesenfeld, R.	505
Rockinger, M., <i>see</i> Jondeau, E.	559
Ronchetti, E., <i>see</i> Dell'Aquila, R.	373
Russell, J., <i>see</i> Cho, D.D.	133
Sarkar, A., <i>see</i> Li, K.	57
Slagter, E., <i>see</i> van der Hart, J.	105
Smith, T., <i>see</i> Gray, S.F.	271
Thomakos, D.D. and T. Wang, Realized volatility in the futures markets	321
Tiao, G.C., <i>see</i> Cho, D.D.	133
Trojani, F., <i>see</i> Dell'Aquila, R.	373
Tsay, R., <i>see</i> Cho, D.D.	133
Van der Hart, J., E. Slagter and D. van Dijk, Stock selection strategies in emerging markets	105
Van Dijk, D., <i>see</i> van der Hart, J.	105
Wang, T., <i>see</i> Thomakos, D.D.	321
Wang, Z., <i>see</i> Li, K.	57
Warnock, F.E., <i>see</i> Edison, H.J.	81
Whaley, R.E., <i>see</i> Gray, S.F.	271
Wolf, M., <i>see</i> Ledoit, O.	603
Wu, Y., <i>see</i> Qi, M.	623
Zhang, B.Y.B., <i>see</i> Bollerslev, T.	533
Zurbrugg, R., <i>see</i> Fong, K.	305