

Publications

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2010

Conditional correlation and volatility in commodity futures and traditional asset markets, *Journal of Alternative Investments*, forthcoming (**J. Chong**, and J. Miffre).

2009

Grading broker algorithms, *Journal of Trading*, forthcoming (**L. Boni**).

Rise and fall of the first financial futures market in China: The case of Chinese government bond futures, *China and World Economy*, 17, 2, 110-124 (**C. Chen**, and **Z. Zhou**).

EVA: The bubble years, meltdown, and beyond, *Journal of Asset Management*, 10, 3, 181-191. (**J. Chong**, D. Fountaine, **M. Her (Hussein)**, and **G.M. Phillips**).

Conditional correlations and real estate investment trusts, *Journal of Real Estate Portfolio Management*, 15, 2, 173-184 (**J. Chong**, J. Miffre, and S. Stevenson).

Does home bias affect firm value? Evidence from holdings of mutual funds worldwide, *Journal of International Economics*, 78, 2, 230-241 (K. Chan, **V. Covrig**, and L. Ng).

Age, investing horizon and asset allocation, *Journal of Economics and Finance*, forthcoming (**J. Dow**).

The popularity of payday lending: Politics, religion, race or poverty? *Southwestern Economic Review*, 36, 1, 197-208 (**J. Dow**).

A method for adjusting public companies' multiples for firm specific risk, *Business Valuation Review*, 28, 1, 8-13 (**D. McConaughy**, and **V. Covrig**).

The Obama effect, *Journal of Economics and Finance*, 33, 3, 324-329 (D. Halcoussis, A.D. Lowenberg, and **G.M. Phillips**).

Chinese IPO activity, pricing, and market cycles, *Review of Quantitative Finance and Accounting*, forthcoming (J. Zhou and **Z. Zhou**).

The high-volume return premium: Evidence from the Chinese stock market, *Review of Quantitative Finance and Accounting*, forthcoming (**Z. Zhou**).

2008

IPO underpricing in China: New evidence from the primary and secondary markets, *Emerging Markets Review*, 9, 1, 1-16 (E. Chang, **C. Chen**, J. Chi, and M. Young).

The linkage between the Singapore and China fuel oil markets, *The Chinese Economy*, 41, 2, 76-83 (Z. Wang, **C. Chen**, and Z. Liu).

The effectiveness of regulatory policy changes on the volatility dynamics of the Chinese stock markets, *The Chinese Economy*, 41, 2, 5-23 (H. Chen, **J. Chong**, C. Lu, and K. Wang).

Corporate governance of publicly traded family firms in Taiwan. In V. Gupta, N. Levenburg, L. Moore, J. Motwani, and T. Schwartz (Eds.) *Culturally-Sensitive Models of Family Business in Confucian Asia: A Compendium Using the GLOBE Paradigm*. ICFAI University Press (**M. Her Hussein**), and M. Mahajan).

Owner's lack of diversification and the cost of equity capital, *Business Valuation Review*, 26, 4, 115-120 (**D. McConaughy**, and **V. Covrig**).

Using economic value added as a portfolio separation criterion, *Quarterly Journal of Finance and Accounting*, 48, 31-43 (D. Fountaine, D. Jordan, and **G.M. Phillips**).

2007

Hello hybrid, goodbye price improvement, *Journal of Trading*, Spring, 97-101 (**L. Boni**, and M. Rosen).

The information content of rights offerings in China, *Research in International Business and Finance*, 21, 3, 414-427 (**C. Chen**, and X. Chen).

Integrating A- and B-share markets in China: The effects of regulatory policy changes on market efficiency, *Review of Pacific Basin Financial Markets and Policies*, 10, 3, 309-328 (C. Lu, K. Wang, H. Chen, and **J. Chong**).

Home bias, foreign mutual fund holdings, and the voluntary adoption of international accounting standards, *Journal of Accounting Research*, 45, 1, 41-70 (**V. Covrig**, M. DeFond, and M. Hung).

The adoption of web banking at credit unions, *Quarterly Review of Economics and Finance*, 47, 435-448 (**J. Dow**).

Investing in Arketia, *Journal of the International Academy for Case Studies*, 13, 93-96 (**J. Dow**, and G. Johnson).

Inside versus outside successions in the banking industry, *Academy of Banking Studies Journal*, 6, 2, 63-80 (**M. Her (Hussein)**, T.G. Williams, and P.J. Larkin).

Stock repurchase and the role of signaling: A comparative analysis between U.S. and China, *Journal of Modern Accounting and Auditing*, 3, 56-62 (H. Huang, and **Z. Zhou**).

2006

The factors that influence university student interest in the appraisal profession, *The Appraisal Journal*, 75, 2, 127-134 (**D. Bleich**).

Strategic delivery failures in U.S. equity markets, *Journal of Financial Markets*, 9, 1-26 (**L. Boni**).

Analysts, industries, and price momentum, *Journal of Financial and Quantitative Analysis*, 41, 1, 85-111 (**L. Boni**, and K. Womack).

Analyzing the analysts after the global settlement. In Y. Fuchita, and R.E. Litan (Eds.) *Financial Gatekeepers: Can They Protect Investors?* Brookings Institution Press, 139-171 (**L. Boni**).

Catastrophe modeling in the classroom, *Risk Management and Insurance Review*, 9, 2, 219-229 (**P. Born**, and W. Martin).

The catastrophic effects of natural disasters on insurance markets, *Journal of Risk and Uncertainty*, 33, 1-2, 55-72 (**P. Born**, and W.K. Viscusi).

Manufacturing firms' decisions regarding retiree health insurance, *Benefits Quarterly*, 21, 2 (**P. Born**, and A. Zawacki).

Underpricing and operating performance of Chinese B-share IPOs, *The Chinese Economy*, 39, 5, 51-67 (**C. Chen**, W. Chen, and J. Chi).

To sin or not to sin? Now that's the question, *Journal of Asset Management*, 6, 6, 406-417 (**J. Chong**, **M. Her**, and **G.M. Phillips**).

Do domestic and foreign fund managers have similar preferences for stock characteristics? A cross-country analysis, *Journal of International Business Studies*, 37, 3, 407-429 (**V. Covrig**, S.T. Lau, and L. Ng).

Firm value and hedging: Evidence from U.S. oil and gas producers, *Journal of Finance*, 61, 2, 893-919 (**Y. Jin**, and P. Jorion).

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Results of the risk management information system survey, *RIMSTech*, March (**P. Born**).

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Firm-level data analysis of the effects of net investment income on underwriting cycles: An application of simultaneous equations, *Journal of Insurance Issues*, 28, 1, 14-32 (**P. Born**, and M. Wen).

Damages caps, insurability, and the performance of medical malpractice insurance, *Journal of Risk and Insurance*, 72, 1, 23-44 (**P. Born**, and W.K. Viscusi).

The forecasting abilities of implied and econometric variance-covariance models across financial measures, *Journal of Economics and Business*, 57, 5, 463-490 (**J. Chong**).

What determines the domestic bias and foreign bias? Evidence from mutual fund equity allocations worldwide, *Journal of Finance*, 60, 3, 1495-1534 (K. Chan, **V. Covrig**, and L. Ng).

Price discovery in informationally-linked markets: A microstructure analysis of Nikkei 225 futures, *Journal of Futures Markets*, 24, 10, 981-1004 (**V. Covrig**, D.K. Ding, and B.S. Low).

The relevance of analysts' earnings forecasts in Japan, *Journal of Business Finance and Accounting*, 32, 7/8, 1437-1463 (**V. Covrig**, and B.S. Low).

Tokyo insiders and the informational efficiency of the yen/dollar exchange rate, *International Journal of Finance and Economics*, 10, 2, 185-193 (**V. Covrig**, and M. Melvin).

Changes in stockholding behavior: Evidence from household survey data, *Finance Research Letters*, 2, 2, 89-96 (K. Chapman, **J. Dow**, and G. Hariharan). **Winner of the 2005 Stephen A. Ross Best Paper Award.**

Family control, two-tier boards and firm performance: Lessons from the Taiwanese experience, *Journal of Asia-Pacific Business*, 6, 2, 69-89 (**M. Her**, and A. Mahajan).

The impact of regime change in Hong Kong on stock returns, volatility, and cointegration among Chinese stock markets, *China and World Economy*, 13, 106-122 (J. Zhou, and **Z. Zhou**).

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Expandable limit order markets, *Journal of Financial Markets*, 7, 145-185 (**L. Boni**, and C. Leach).

HMO performance and consumer complaints: An empirical study of frustrating HMO activities, *Hospital Topics*, 82, 1, 2-10 (**P. Born**, and W.T. Query).

The wealth and information effects of insurers' open market stock repurchase announcements, *Risk Management and Insurance Review*, 7, 1, 25-40 (**P. Born**, C. Giaccotto, and T. Ritsatos).

Market value added as an investment selection tool: A portfolio separation test, *Investment Management and Financial Innovations*, 1, 1, 114-118 (D. Cary, **J. Chong**, **M. Her**, and **G.M. Phillips**).

Creating a government financing program for SMEs in China: Theory and practice, *China and World Economy*, 12, 4, 50-65 (W. Bradford, and **C. Chen**).

Corporate control, restructuring, and firm performance in China, *The Chinese Economy*, 37, 3, 67-86 (X. Cai, and **C. Chen**).

A robust test on the multifactor pricing model, *Investment Management and Financial Innovations*, 1, 2, 42-51 (**C. Chen**, and Y. Jin).

Value at risk from econometric models and implied from currency options, *Journal of Forecasting*, 23, 603-620 (**J. Chong**).

Options trading profits from correlation forecasts, *Applied Financial Economics*, 14, 15, 1075-1085 (**J. Chong**).

The information content of econometric and implied forecasting models, *Journal of Interdisciplinary Economics*, 15, 2, 193-216 (**J. Chong**).

The statistical performance of econometric and implied forecasting models, *Journal of Interdisciplinary Economics*, 15, 1, 83-98 (**J. Chong**).

The Japan premium and the floating rate Yen euromarket, *Journal of the Asia Pacific Economy*, 9, 3, 288-300 (J. Batten, and **V. Covrig**).

The contribution of a satellite market to price discovery: Evidence from the Singapore exchange, *Journal of Futures Markets*, 24, 10, 981-1004 (**V. Covrig**, D.K. Ding, and B.S. Low).

A Yen is not a Yen: TIBOR/LIBOR and the determinants of the Japan premium, *Journal of Financial and Quantitative Analysis*, 39, 1, 193-208 (**V. Covrig**, B.S. Low, and M. Melvin).

Volume autocorrelation, information, and investor trading, *Journal of Banking and Finance*, 28, 9, 2155-2174 (**V. Covrig**, and L. Ng).

An empirical study of the effectiveness of publicly-funded 'structured on-site training':
Implications for policy and practice, *Journal of Vocational Education and Training*, 56, 3, 387-
408 (P. Gorman, R. Moore, D. Blake, and **G.M. Phillips**).

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The reaction of multifamily capitalization rates to natural disasters, *Journal of Real Estate Research*, 25, 2, 133-144 (**D. Bleich**).

An empirical analysis of agent attitudes towards the real estate brokerage profession, *Journal of Business and Behavioral Sciences*, 10, 1 (**D. Bleich**, and N.B. Davidson).

Wall Street research: Will new rules change its usefulness? *Financial Analysts Journal*, May/June, 59, 3, 25-29 (**L. Boni**, and K. Womack).

Equity ownership and thrift failures during the S&L crisis, *Journal of Commercial Banking and Finance*, 2, 1-16 (**M. Her**, and T. Williams).

The people's court examined: A legal and empirical analysis of the small claims court system, *University of San Francisco Law Review*, 37, 2, 315-347 (B. Zucker, and **M. Her**).

Training that works: Lessons from California's employment training panel, Kalamazoo, MI: Upjohn Institute Press (R. Moore, D. Blake, **G.M. Phillips**, and **D. McConaughy**).

A hedonic regression model for internet domain names, *Business Valuation Review*, 22, 2, 1-9 (**G.M. Phillips**).

Real estate and stock returns - a multivariate VAREC model, *Property Management*, 21, 8-24 (**Z. Zhou**, and A. Ullah).