
Author Index

- Acharya, Sankarshan, 410
Ackermann, C., 247, 248
Adrian, T., 60n2, 79n8
Agarwal, V., 69n5, 247, 248, 293
Aharony, J., 134
Albanese, C., 538
Alexander, G., 60n1
Alizadeh, S., 522
Allen, Franklin, 134n2, 193, 194n2, 342, 346, 372
Allen, Linda, 422, 428
Altman, Edward I., 422, 428n8
Amato, Jeffrey D., 428
Amin, G., 247, 248, 249
Andersen, T. G., 521n5, 522, 527n10, 528, 528n11, 529, 535, 536, 538, 544
Arrow, K., 606
Ashman, Ian, 559
Asness, C., 247, 274n29

Bae, K., 135, 154
Baillie, R. T., 537
Baker, George, 551n5
Banerjee, A. V., 29n1
Bangia, A., 10n12
Baptista, A., 60n1
Baquero, G., 248, 249, 251n12
Bares, P., 248, 249
Barndorff-Nielsen, O. E., 522, 537
Barone-Adesi, G., 538
Barral, P. M., 390n17

Barth, James R., 195, 198, 202, 203, 206, 207, 208, 370
Basak, Suleyman, 12, 32n7, 60n1
Beatty, Anne, 550n3
Beirlandt, J., 175
Bekaert, G., 135–36
Benson, P., 514
Benston, G. L., 383
Berger, Philip, 550n3
Berk, J., 248n8
Berkovitz, Jeremy, 7, 15, 20, 36, 36n10, 37, 60, 93, 515
Berlin, M., 378n2, 384
Bernardo, A., 10n14
Besanko, D., 194n1
Bharath, Sreedhar, 422
Bikhchandani, Sushil, 29n1
Billings, Robert, 195, 210
Black, Fischer, 423n2
Blanco, R., 620
Blavarg, M., 134
Bodoukh, J., 516n4
Bollerslev, T., 184, 521n5, 522, 525, 526, 527n10, 528, 528n11, 529, 535, 536, 537, 538, 544
Bookstaber, R., 268n21
Boot, A. W., 194n1, 388n15, 395n23
Bourgoin, F., 538
Boyatt, K., 249
Boyd, John H., 194, 194n2, 217n13
Boyson, N., 249

- Brandt, M., 522, 523n7, 545, 547
Brennan, S., 620
Brewer, Elijah, III, 370
Bricker, R., 271
Brooks, C., 249
Brown, S., 247, 248, 249, 251n12
Buser, S. A., 384
Butler, Brendt, 551, 553
- Caglayan, M., 247
Calomiris, Charles W., 194n2, 369, 370, 372, 551n4, 607
Campbell, J., 269
Campbell, T. W., 383n8
Cantor, Richard, 424n4, 470n1
Cappiello, L., 527
Caprio, Gerard, 195, 198, 199, 202, 203, 206, 207, 208, 370
Carey, Mark, 222n16, 422
Carkovic, Maria, 206
Carpenter, J., 251n12
Carpenter, Seth B., 422
Carty, L., 472n3
Cebenoyan, A. S., 615
Chan, N., 69n5, 85
Chan, Yuk-Shee, 194n3, 383n8, 384
Chandar, N., 271
Chava, Sudheer, 111–12
Chen, A. H., 384
Chen, N., 60
Chen, Y., 134n2
Chevalier, J., 248n8, 293
Chiesa, G., 343
Chiodo, Abbigail, 109
Chong, Beng Soon, 194n2
Chou, R. T., 184
Christoffersen, Peter, 37, 521n5, 544
Claessens, Stijn, 208
Cole, R. A., 210
Collin-Dufresne, P., 620
Cox, D., 296n39
Cox, John C., 423n2
Croke, Jim, 562
Cuoco, Domenico, 32n7, 60n1
- Daniel, N., 248, 293
Danielsson, J., 12, 60n1, 175
Das, S., 606
Davis, Sally M., 410
De Bandt, O., 134n3
Dees, S., 432n14
De Fontnouvelle, Patrick, 493
- DeGennaro, Ramon, 410
Degryse, H., 151, 155
De Haan, L., 175n26
DeMarzo, P., 606–7, 608
Demirgüç-Kunt, Asli, 2, 2n2, 134, 195, 199, 199n5, 203, 208, 210, 212
De Nicoló, Gianni, 135, 164, 194, 194n2, 195, 217n13, 231
Descamps, J., 387
Detragiache, E., 2, 2n2, 134, 195, 199, 203, 210, 212
De Vries, Casper G., 134, 134n3, 139n4, 165n21, 175, 231
Dewatripont, M., 383, 390n18, 393n22
Diamond, Douglas W., 1, 106n2, 194n2, 351, 372, 384, 609
Diebold, Francis X., 10n12, 37, 521n5, 522, 527n10, 528, 528n11, 529, 533n14, 535, 536, 537, 538, 544
Di Mauro, F., 432n14
Docking, D., 134
Draisma, G., 140, 173, 174, 175
Dreyfus, Jean-Francois, 410
Duffie, Darrell, 391n21, 424n3, 472n3, 515n3
Dunbar, Nicholas, 32
Dybvig, Philip, 1, 106n2, 351, 372, 384
- Edwards, Franklin, 109n5, 247
Ellison, G., 248n8, 293
Elmer, Peter, 562n12
Elsas, R., 608n2
Embrechts, P., 174, 481n5, 503n14
Engle, R. F., 522, 523n6, 525, 526, 527, 529
Ewerhart, Christian, 36n11
- Fabozzi, F. J., 606
Fan, Z., 135, 161, 163
Farmer, D., 268n23
Feffer, S., 250
Ferguson, Roger, 56
Fernandez, C., 537
Fishman, Michael J., 561
Flannery, Mark J., 60, 194n3
Fleming, J., 531n13
Fleming, M., 60n2, 79n8
Forbes, K., 135
Franke, G., 608, 609
Franses, P. H., 527
Freixas, X., 134n2
Frey, R., 537

- Friedman, James, 554
 Fries, S., 390n17
 Froot, K., 400n25
 Fung, W., 247, 248, 249, 251n12
 Furfine, Craig H., 85, 428
- Gabaix, Xavier, 481n5
 Gale, Douglas, 134n2, 193, 342, 346, 349, 355, 372, 606
 Gallant, A. R., 522
 Gallo, G. M., 529
 Garbade, Kenneth, 423
 Garber, Peter, 106n3
 Garcia, Gillian, 199
 Gatev, Evan, 106, 120n19, 128
 Genotte, G., 383–84
 Gertler, M., 157
 Getmansky, M., 85, 247, 248, 249, 269, 271, 272, 274n29
 Ghysels, E., 529n12
 Giannopoulos, K., 538
 Gibbons, Robert, 551n5
 Gibson, R., 248, 249
 Glasserman, P., 539
 Glosten, L. R., 522
 Goetzmann, W., 247, 248, 248n8, 249, 251n12
 Goldie, C., 175
 Goldstein, R. S., 620
 Gomes, I., 175n26
 Gonzalez-Hermosillo, Brenda, 195, 210
 Goodhart, C. P., 383n8
 Gordy, Michael B., 420, 430
 Gorton, Gary, 134, 566n16, 607, 609
 Green, Edward, 554
 Green, R., 248n8
 Greenbaum, Stuart, 194n1, 194n3, 384, 395n23
 Greenspan, A., 250
 Gregoriou, G., 248, 249
 Gropp, R., 154, 163–64
 Gross, David, 585n33
 Grossman, S. J., 10n13
 Gruber, M., 248n8
 Guidolin, M., 537
 Gunther, J. W., 210
 Gupta, A., 393
 Gyger, S., 248, 249
- Hafner, C., 527
 Hall, P., 177
 Hamilton, J., 318, 319
- Hansen, P. R., 529, 537
 Hanson, Samuel, 420, 425, 429n9, 429n11, 471n2
 Hartmann, Philipp, 134, 134n3, 139n4, 154, 155, 165, 165n21, 231
 Harvey, A. C., 539
 Harvey, C., 135–36
 Hass, S., 85
 Hauswald, R. B., 383
 Heasman, C., 249
 Heidelbergberger, P., 539
 Hellman, Thomas, 194n1, 390
 Hellwig, M., 134n3, 342, 606
 Hendricks, D., 251n12
 Henry, David, 560n11
 Herrera, M. J., 619
 Heston, S., 537
 Higgins, Eric, 565, 565n15, 599
 Hirschey, M., 134
 Hirshleifer, David, 29n1
 Hirtle, Beverly J., 36n12, 37, 505n3
 Hodge, J. B., 550n3
 Horowitz, J., 177
 Horst, J., 248, 249, 251n12
 Hsieh, D., 247, 248, 249, 251n12
 Hsu, C. T., 522
 Hughes, Joseph P., 194n2
 Huisman, Ronald, 476, 492, 509
 Huizinga, Harry, 208
 Hull, J., 538
 Humphreys, Thomas, 558n10
- Ibbotson, R., 247, 248, 249, 251n12
 Ineichen, A., 250
 Ingersoll, J., 248
 Ippolito, R., 248n8
- Jackson, K., 538
 Jackson, P., 515n2
 Jafry, Yusuf, 428
 Jagannathan, R., 522
 James, Christopher, 60, 423
 Jansen, D., 175
 Jaschke, Stefan, 36, 36n10
 Jen, P., 249
 Jing, B., 177
 Jondeau, E., 539
 Jones, D., 380n5
 Jones, E., 134
 Jorion, Philippe, 14n19, 37, 37n13, 60n2, 533
 Ju, Xiongwi, 32n7

- Kadlec, G., 269
Kaminsky, Graciela, 195
Kane, Edward J., 112, 194n3, 383n8, 384
Kao, D. L., 247, 268n21
Kaplan, S., 248, 248n8
Károlyi, A., 135, 154
Kashyap, Anil K., 106, 107, 114, 128
Kat, H., 247, 248, 249
Kaufman, Daniel, 209
Kaufman, G. G., 383
Kaufold, H., 134
Kealhofer, S., 428n8
Keeley, M., 390
Kendall, Leon T., 561
Kho, Bong-Chan, 85, 108
Kirby, C., 531n13
Klee, Kenneth, 551, 553
Klingebiel, Daniela, 199, 202, 372
Klüppelberg, Claudia, 175, 481n5, 503n14
Kodres, Laura, 29n2, 35
Koedijk, Kees, 476, 492, 509
Koehn, M., 410
Kool, Clemens, 476, 492, 509
Kraay, Aart, 209
Krahnen, J. P., 608, 608n2, 609
Krail, R., 247, 274n29
Kramer, Andrea, 550n2, 558n10, 559
Kramer, D., 250
Kreistman, R. M., 558n10
Kroner, K. F., 184
Kundro, C., 250
Kurbat, M., 428n8
Kuritzkes, A., 9n11, 505n1
Kwan, Simon, 54, 54n25
Kwast, M., 135, 164, 231
- Labys, P., 528, 529, 535, 536, 538
Laeven, Luc, 18n23, 199n5, 372
Lando, David, 391n21, 423nn2–3, 430n12
Langbein, John H., 555
La Porta, Rafael, 208n9, 222
Leamer, E., 293n38
Ledford, A., 140, 173, 174
Ledoit, O., 526, 531
Lee, Dong, 85, 108
Lee, G. G. J., 522
Leland, Hayne E., 423n2
Lelyveld, I., 151, 155
Lennox, Clive, 428n8
Levine, Ross, 18, 195, 198, 199n5, 202, 203, 206, 207, 208, 370
Levonian, Mark, 410
- Li, Anlong, 410
Liang, B., 247, 248, 249, 270n25
Liedorp, F., 151, 155
Liew, J., 247, 274n29
Lim, Steve, 551
Lindgren, Carl-Johan, 199
Liu, Hong, 32n7, 60n1
Lo, A., 85, 238, 239, 242, 247, 249, 268n23, 269, 271, 272, 274n29
Lochoff, R., 247
Lockwood, L. J., 619
Longin, F., 537, 539
Lopez, J. A., 470n1
Lopez-de-Silanes, Florencia, 208n9, 222
Lown, C., 157
Lunde, A., 529
Lynch, A., 251n12
- Macey, J. R., 195n3
MacKenzie, P., 250
MacKinlay, C., 269
Maddoloni, A., 154, 155, 165
Magliolo, Joseph, 550n3
Majluf, N. S., 4
Makarov, I., 247, 269, 271, 272, 274n29
Manganelli, S., 154, 155, 165, 523n8
Mann, Steve, 551
Marcus, A., 390
Marino, A. M., 383n8
Marsh, I., 343, 620
Marshal, D., 400
Martin, J. S., 620
Martinez-Peria, Maria Soledad, 208
Mason, Joseph R., 194n2, 369, 370, 551n4, 565, 565n15, 599, 607
Matutes, Carmen, 194n1
Maude, D., 515n2
McDonough, W., 250
McEnally, R., 247, 248
McKenzie, D., 15n20
McManus, Douglas A., 410
McNeil, Alexander, 503n14, 537
Mei, S., 249
Mella-Barral, Pierre, 423n2
Merton, Robert C., 2n5, 6, 194n3, 383, 405, 420, 422
Mester, Loretta, 194n2
Mihov, Vassil, 551
Mikkelsen, H. O., 522
Mikosch, Thomas, 175, 481
Miller, M. H., 10n13
Mills, Lillian, 554

- Milne, A., 383n8, 400n25
Minton, Bernadette A., 369
Mishkin, F., 236
Misra, L., 393
Mistrulli, P., 151, 165
Mitchel, M., 70n5
Mondschean, Thomas H., 370
Morgenstern, D., 178
Morris, Stephen, 29n1, 30, 60n1
Morrison, A., 342
Moscadelli, Marco, 479
Murdoch, Kevin, 194n1
Murdock, K., 390
Murphy, Kevin, 551n5
Musto, David, 585n33
Musumeci, J., 134
Myers, Stewart C., 4, 106
- Nagelkerke, N., 296n39
Naik, N., 69n5, 247, 248, 293
Nandi, S., 537
Nelson, Daniel, 109n6
Nerlove, M., 521, 533n14
Newberry, Kaye, 554
Ng, A., 135–36
Nguyen, G., 151, 155
Nicolo, A., 342
Nijman, T., 251n12
Nimander, P., 134
Nirenberg, D., 558n10
- O'Brien, James, 7, 15, 20, 36, 36n10, 37, 60, 93, 515
Oestdiek, B., 531n13
O'Hara, M., 195n3
Onjena, S., 608n2
Owyang, Michael T., 109
Özgür, O., 346
- Packer, Frank, 424n4
Palm, Franz, 476, 492, 509
Pan, J., 515n3
Parigi, B., 134n2
Park, J., 247, 249, 251n12
Patel, J., 251n12
Patterson, D., 269
Pazarbasioglu, Ceyla, 195, 210
Pearson, Neil, 32n7
Peaslee, J., 558n10
Peles, N., 248n8
Pelizzon, Lorian, 342, 390, 391n20, 394, 396
- Pelletier, D., 527
Peng, L., 174, 175n26
Pennacchi, G. G., 607, 609
Pérol, A. F., 2n5, 248, 250
Perraudin, William, 390n17, 423n2, 515n2
Persaud, Avinash, 11n15, 32, 60n1
Pesaran, M. Hashem, 419, 420, 425, 429n9, 429n11, 432n14, 466, 471n2, 523n7
Petersen, D., 134
Phillips, P., 135, 161, 163
Pindyck, R., 135
Plantin, G., 620
Polonchek, J., 154
Poon, S.-H., 134, 140, 165n21, 539
Porter, Robert H., 554
Powell, Andrew, 370, 372
Prescott, Edward C., 194n2
Pritsker, Matthew, 15n20, 29n2, 35, 516, 516n4, 538
Prunnamadam, Amiyatosh, 111–12
Pulvino, T., 70n5
Pyle, D., 383–84
- Quandt, R., 176
Quintos, C., 135, 161, 163
- Rajan, Raghuram G., 106, 106n3, 107, 114, 128, 609
Ramakrishnan, Ram, 194n2
Ravenscraft, D., 247, 248
Reinhart, Carmen, 195
Remolona, E., 85
Richardson, M., 516n4
Riddiough, T., 606, 608
Rigobon, R., 135
Ritchken, Peter, 410
Rochet, J.-C., 134n2, 387, 400
Rockinger, M., 134, 140, 165n21, 539
Roger, B., 387
Roll, R., 60
Rootzen, Holger, 503n14
Rosenberg, J., 13n18
Ross, S., 60, 248, 251n12, 355
Rotemberg, J., 135
Routledge, B., 85
Ruiz, E., 539
Runkle, David E., 194n2, 522
Rutherford, R. C., 619
- Saal, Matthew I., 199
Saidenberg, Marc R., 106, 109, 387, 470n1
Salomon, R., 248

- Samuelson, P., 268
Santa-Clara, P., 523n7, 526, 529n12, 545, 546, 547
Santomero, Anthony M., 410
Saunders, Anthony, 378n2, 384, 422, 428
Schaefer, S., 390, 391n20, 396
Schneeweis, T., 251n12
Schoar, A., 248, 248n8
Scholes, Myron, 32, 531
Schuermann, Til, 9n11, 10n12, 13n18, 387, 419, 420, 425, 428, 429n9, 429n11, 466, 471n2, 537, 538
Schwarcz, Steven, 555
Schwartz, Eduardo, 546
Senbttet, L. W., 383n8
Sentana, E., 539
Shahbuddin, P., 539
Shakespeare, Catherine, 551n4
Shapiro, Alex, 12, 32n7, 60n1
Sharpe, William F., 194n3
Shepard, K., 527
Shephard, N., 522, 537
Shevlin, Terrence, 550n3
Shin, Hyun Song, 12, 29n1, 30, 60n1
Shleifer, Andrei, 208n9, 222
Shumway, Tyler, 428n8
Singleton, J., 391n21
Sinkey, J., 134
Sirri, E., 248n8, 293
Sitkoff, Robert H., 555
Slovin, M., 154
Smirlock, M., 134
Smith, B. D., 194n1
Smith, David C., 423, 608n2
Smith, L. V., 432n14
Smith, R., 175
Snell, E., 296n39
Solnik, B., 539
Souleles, Nicholas, 585n33
Spurgin, R., 251n12
Stahl, Gerhard, 36, 36n10
Steel, M. F. J., 537
Stehle, Richard, 36, 36n10
Stein, Jeremy C., 7, 106, 107, 114, 128, 400n25
Stiglitz, Joseph, 111n8, 194n1, 195n3, 390
Stiroh, Kevin, 30n3
Straetmans, Stefan, 134, 134n3, 135, 139n4, 165n21, 231
Strahan, Philip E., 106, 109, 120n19, 128, 615
Straumann, Daniel, 503n14
Strogatz, S. H., 243n6, 268
Stroughair, J., 10n12, 537, 538
Stulz, René M., 2n2, 6n6, 11n17, 85, 108, 135, 154, 222n16, 369
Suarez, J., 390n17, 393, 395
Sushka, M., 154
Sutton, John, 198
Swary, I., 134
Taggart, R., 395n23
Tauchen, G. E., 522
Tawn, J., 134, 140, 165n21, 173, 174, 539
Thakor, Anjan V., 194nn1–3, 384, 388n15
Theil, H., 521
Thomson, James, 410
Timmermann, A., 537
Tirole, Jean, 198, 383, 390n18, 393n22
Toft, Klaus Bjerre, 423n2
Townsend, R. M., 606
Treutler, Björn-Jakob, 420, 466
Tufano, P., 248n8, 293
Uchitelle, Louis, 112
Udell, G., 378n2, 384
Valkanov, R., 523n7, 529n12, 547
Vandewalle, B., 175
Vasicek, Oldrich, 420, 430, 463
Vega, C., 527n10
Venkatarman, S., 400
Verbeek, M., 248, 249, 251n12
Verschoor, W., 135
Vesala, J., 154, 163–64
Vives, Xavier, 194n1
Von Peter, Goetz, 370
Von Thadden, E., 387
Wage, S., 521
Wagner, W., 343
Wall, L., 134
Wang, K., 472n3
Watts, D., 268
Weidner, Donald, 550n3
Weiner, Scott M., 9n11, 419, 466
Weisbrod, David, 106n3
Weiss, Andrew, 111n8
Welch, Ivo, 10n14, 29n1
Whalley, E., 383n8, 400n25
White, A., 538
Whitelaw, R., 516n4
Whitesell, William, 422
Wiberg, P., 538

- | | |
|-------------------------------|--------------------------|
| Wiggins, Jenny, 79n8 | Zaffaroni, P., 523n7 |
| Williams, J. T., 531 | Zakrajšek, Egon, 422 |
| Williamson, Rohan, 369 | Zangari, P., 514 |
| Williamson, Stephen D., 194n2 | Zeckhauser, R., 251n12 |
| Wilson, Berry, 370 | Zheng, L., 248n8 |
| Winton, Andrew, 566n16 | Zhou, B., 535, 536 |
| Wolf, C., 135 | Zigrand, J.-P., 12, 60n1 |
| Wolf, M., 526, 531 | Zinn, S., 85 |
| Wooldridge, J., 525 | Zoido-Lobaton, P., 209 |

