

## **Selected Publications from Current and Recent Ph.D. Graduates**

### **Ahn, Hee-Joon**

“Limit Orders, Depth, and Volatility: Evidence from the Stock Exchange of Hong Kong,” (with K. Bae and K. Chan), *Journal of Finance* 56, 2001, 767-788.

“Share Repurchase Tender Offers and Bid-Ask Spreads,” (with C. Cao and H. Choe), *Journal of Banking and Finance* 25, 2001, 445-478.

“Decimalization and Competition Among Exchanges: Evidence from the Toronto Stock Exchange Cross-listed Securities,” (with C. Cao and H. Choe), *Journal of Financial Markets* 1, 1998, 51-87.

“Tick Size, Spread and Volume,” (with C. Cao and H. Choe), *Journal of Financial Intermediation* 5, 1996, 2-22.

### **Becher, David**

“Valuation Effects of Bank Mergers,” *Journal of Corporate Finance* 6, 2000, 189-214.

### **Boone, Audra**

“Comparing Acquisitions and Divestitures,” (with H. Mulherin), *Journal of Corporate Finance* 6, 2000, 117-139.

### **Chernov, Mikhail**

“A Study Towards a Unified Approach to the Joint Estimation of Objective and Risk Neutral Measure for the Purpose of Options Valuation,” (with E. Ghysels), *Journal of Financial Economics*, 56, 2000, 407-458.

### **Ciccotello, Conrad**

“Contracts between Managers and Investors: A Study of Master Limited Partnership Agreements,” (with C. Muscarella), *Journal of Corporate Finance* 7, 2001, 1-23.

“Indicating Ahead: Best Execution and the NASDAQ Pre-Opening,” (with F. Hatheway), *Journal of Financial Intermediation* 9, 2000, 184-212.

“Cooperation Via Contract: An Analysis of Research and Development Agreements,” (with M. J. Hornyak), *Journal of Corporate Finance* 6, 2000, 1-24.

**Hulburt, Heather**

“The Debt Maturity Structure of Small Firms,” (with F. C. Scherr), *Financial Management*, Spring 2001.

**LaPlante, Michele**

“Do Institutions Receive Comparable Execution in the NYSE and Nasdaq Markets? A Transaction Study of Block Trades,” (with C. Muscarella), *Journal of Financial Economics*, 45, 1997, 97-134.

**Peterson, Mark**

“Order Submission Strategy and the Curious Case of Marketable Limit Orders,” (with Erik Sirri), *Journal of Financial and Quantitative Analysis*, 2001 forthcoming.

“Implications of a Reduction in Tick Size on Short-Sell Order Execution,” (with Gordon Alexander), *Journal of Financial Intermediation*, 2001 forthcoming.

“Preferencing and Market Quality on U.S. Equity Exchanges,” (with Erik Sirri), *Review of Financial Studies*, 2001 forthcoming.

“Evaluation of the Biases in Execution Cost Estimation Using Trade and Quote Data,” (with Erik Sirri), *Journal of Financial Markets*, 2001 forthcoming.

“Short Selling on the NYSE and the Effects of the Uptick Rule,” (with Gordon Alexander), *Journal of Financial Intermediation*, Vol. 8, 1999, 90-116.

**Piwowar, Michael**

“Market Microstructure and Securities Values: Evidence from the Paris Bourse,” (with C. Muscarella), *Journal of Financial Markets* 5, 2001, 209-229.