

# Study of kim fuller

Business



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137-158. “ The Index Premium and Its Hidden Cost for Index Funds. ” *Journal of Empirical Finance*, forthcoming. How Wise are Crowds? Insights from Retail Orders and Stock Returns E Kelley, pc Tetlock Page 1 . Electronic copy available at: <http://ssrn.com/abstract=1668706> How Wise Are Crowds? Insights from Retail Orders and Stock Returns August 2010 Eric K.

Kelley and Paul C. Tetlock \* University of Arizona and Columbia University  
Abstract Rights offerings and corporate financial condition.

I Explanation Heron, RA and E. Lie, 2002, “ A Comparison of the Motivations for and the Information Content of Different Types of Equity Offerings,” *Journal of Business* (Forthcoming). An Investigation of the Information Content of New Security Issues,” *Review of Financial Studies* 9, 109-139  
Banking competition, monitoring incentives and financial stability TQA Vo  
The above considerations suggest some advantages of constructing a richer setup to 1 We learn this expression from Padoa-Schioppa (2001).

2 For excellent review of this literature, see Carletti (2008), Carletti and Vives (2009). 2 Page 5. Macro

Expectations, Aggregate Uncertainty, and Expected Term Premia CD Dick, M Schmeling, A Schrimpf . Ng (2009), so that our factor differs from earlier proxies in the bond literature. The paper proceeds as follows. The next section selectively reviews related literature, Section 3 describes the

construction of our proxy for term premium expectations, Section 4 details the data Noisy Prices and Inference Regarding Returns EN Asparouhova, H Bessembinder, I Kalcheva specific volume and skewness, prior returns, and the Amihud (2002) illiquidity measure.

This paper is organized as follows. In the next section we review some of the relevant literature.

The empirical methodology and explanatory variables used are introduced in Section III. Securitization Rating Performance and Agency Incentives D Roesch, H Scheule of St. Gallen, Leibniz University Hannover, Macquarie University, Melbourne Centre for Financial Studies and The University of Melbourne as well as the discussants of various conferences for valuable comments.

The paper Titel: Default risk sharing between banks and markets: the contribution of L Impressum, ? EconStor August 18, 2005 forthcoming in: The Risks of Financial Institutions, edited by Mark Carey and Rene Stulz Abstract We also gratefully acknowledge financial support by

Deutsche Forschungsgemeinschaft and by the Center for Financial Studies at Frankfurt's Goethe University. Titel: Return predictability and stock market crashes in Autoren: L? ders, Erik Franke L Impressum, ? EconStor Page 1 .

Return Predictability and Stock Market Crashes in a Simple Rational Expectations Model \* G? nter Franke t and Erik L? ders t This draft:

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Sahalia Fools or Crooks: Testing for Fraud in the Residential Mortgage Market

P Carrillo 1 See, for example, Gerardi, Shapiro, and Willen (2007), Danis and Pennington-