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Nihat Aktas, Eric de Bodt, and Richard Roll

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Yakov Amihud and Clifford M. Hurvich

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David F. Babbel, Craig B. Merrill, Mark F. Meyer, and Meiring de Villiers

Negotiation and the IPO Offer Price: A Comparison of Integer vs. Non-Integer IPOs
Daniel J. Bradley, John W. Cooney, Jr., Bradford D. Jordan, and Ajai K. Singh

Financial Innovation, Market Participation, and Asset Prices
Laurent Calvet, Martin Gonzalez-Eiras, and Paolo Sodini

Economic Sources of Gain in Stock Repurchases
Konan Chan, David Ikenberry, and Inmoo Lee

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Rebel A. Cole, Lawrence G. Goldberg, and Lawrence J. White

Bullish-Bearish Strategies of Trading: A Non-Linear Equilibrium
Ramdan Dridi and Laurent Germain

The Impact of Regulation Fair Disclosure: Trading Costs and Information Asymmetry
Venkat R. Eleswarapu, Rex Thompson, and Kumar Venkataraman

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Edwin J. Elton and Martin J. Gruber

Limited Stock Market Participation and Asset Prices in a Dynamic Economy
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Liquidity in the Futures Pits: Inferring Market Dynamics from Incomplete Data
Joel Hasbrouck

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Jean Helwege and Nellie Liang

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