

## AUTHOR INDEX

- Abassi, B. 31, 69, 91  
Abdullah, F.A. 28, 32, 70  
Amato, J.D. 96, 109
- Backer, A. 29, 33, 70  
Balkan, E.M. 29, 34, 71  
Bates, P.S. 3, 8–10, 31  
Bera, A.K. 339, 345  
Berndt, E.K. 350, 377  
Bettis, R.A. 30, 63, 87  
Bhatia, A.V. 95–99, 109  
Bollerslev, T. 338–342, 346,  
350–351, 363, 377, 379,  
387, 391, 399, 406, 411,  
423, 433  
de Bondt, G.J. 29, 34, 71  
Boussama, F. 341, 344, 346  
Bourke, P. 2, 8  
Brewer, T.L. 29, 31, 35, 55,  
66, 71, 89  
Burton, F.N. 29, 36, 71, 95, 109
- Cantor, R. 29, 37, 72  
Chan, F. 6, 8, 337, 346–347,  
363, 377  
Chattopadhyay, S.P. 29, 38, 72  
Chou, R.Y. 339, 346  
Citron, J.T. 29, 38, 72  
Cline, W.R. 29, 45, 77  
Comte, F. 341–342, 346  
Cooper, J.C.B. 29, 39, 73  
Cosset, J.C. 29–30, 39, 64,  
73, 87
- Daouas, M. 30, 64, 87  
Deng, W.C. 341, 347  
Ding, Z. 341, 346
- Dodd, R. 95, 110  
Doumpos, M. 29, 40, 73
- Easton, S.T. 29, 40, 74  
Eaton, J. 3, 8–10, 29, 41–42,  
74–75  
Edwards, S. 29, 42, 75  
Elie, L. 341, 346  
Engle, R.F. 338–339, 341–342,  
346  
Erb, C.B. 29, 43, 76
- Feder, J. 29, 43–44, 76–77  
Frank, C.R. 29, 45, 77  
Furfine, C.H. 96, 109
- George, D.A.R. 30, 345  
Gersovitz, M. 29, 41–42,  
74–75  
Ghose, T.K. 2, 8  
Glosten, L. 338, 346, 350, 377  
Granger, C.W.J. 341, 346
- de Haan, J. 29, 45, 78  
Haber, L.J. 31, 65, 87  
Hall, B.H. 350, 377  
Hall, R.E. 350, 377  
Hajivassiliou, V.A. 29, 46, 78  
Haque, N.U. 30, 47, 79  
Hansen, B.E. 344, 346  
Harvey, C.R. 29, 43, 76  
Hausman, J.A. 350, 377  
Hayes, N.L. 94, 110  
He, C. 340, 346  
Hernandez-Trillo, F. 30, 49, 79  
Higgins, M.L. 339, 345

- Hoti, S. 2–4, 6, 8–11, 16–17,  
20, 22, 24, 26–27, 30, 94, 110,  
337–338, 341, 343–346,  
363, 377
- Howell, L.D. 97–98, 100–102,  
104, 110
- Inoue, H. 29, 36, 71, 95, 109
- Jagannathan, R. 338, 346, 350, 377
- Jeantheau, T. 341–342, 344, 346
- Just, R.E. 29, 43–44, 76–77
- Juttner, D.J. 3, 8
- Kettani, O. 30, 64, 87
- Kharas, H. 30, 49, 80
- Kraft, D.F. 341, 346
- Krayenbuehl, T.E. 2, 10
- Kroner, K.F. 339, 341–342, 346
- Kugler, P. 30, 50, 80
- Kumar, M.S. 30, 47, 79
- Kutty, G. 30, 50, 80–81
- Lange, H. 2, 8
- Lanoie, P. 30, 51, 81
- Lee, B.C. 30, 53, 81
- Lee, S.H. 30, 53–56, 82–83
- Lee, S.W. 344, 346
- Lemarbre, S. 30, 51, 81
- Li, W.K. 339, 341, 346–347
- Lieberman, O. 341–342, 346
- Ling, S. 341–342, 344, 346–347,  
363, 377
- Lloyd–Ellis, H. 30, 33, 57–58, 70,  
83–84
- van Lubek, E. 29, 45, 78
- Marinova, D. 339, 341, 344, 347
- Mascarenhas, B. 30, 59, 85
- Mark, N. 30, 47, 79
- Mathieson, D.J. 30, 47, 79
- McAler, M. 2–4, 6, 8, 10–11,  
15–17, 20, 22, 24–27, 30, 94,  
110, 337–347, 363, 377
- McFadden, D.L. 346
- McKenzie, G.W. 30, 33, 57–58, 70,  
83–84
- Moon, C.G. 30, 60, 86
- Morgan, J.B. 30, 61, 86
- Nagy, P.J. 3, 8
- Nelson, D.B. 339–340, 344,  
346, 347
- Nickelsburg, G. 29, 38, 72
- Odedokun, M.O. 30, 62, 87
- Oetzel, J.M. 30, 63, 87
- Oral, M. 30, 64, 87
- Overholt, W.H. 2, 8
- Oxley, L. 30, 345–346
- Packer, F. 29, 37, 72
- Pantula, S.G. 340, 347
- Powell, J.G. 30, 53, 81
- Rahnama–Moghadam, M. 31, 65,  
87–88
- Ramcharran, H. 31, 66, 89
- Rivoli, P. 29, 31, 35, 55, 66,  
71, 89
- Roberts, C.J. 30, 345
- Rockerbie, D.W. 3, 9–10,  
40, 74
- Rodrigues, A.P. 341
- Ross, K. 44, 77
- Roy, J. 39, 73
- Runkle, D. 338, 346, 350, 377
- Saini, K.G. 3, 8–10, 31
- Samavati, H. 2
- Sand, O.C. 30, 59, 85
- Saunders, A. 2
- Sayer, S. 30, 345
- Schmidt, R. 31, 67, 89
- Scholtens, B. 31, 68, 90
- Setty, G. 95, 110
- Shanmugam, B. 2–3, 8
- Siermann, C.L.J. 29, 45, 78

- Somerville, R.A. 31, 68, 90  
Stotsky, J.G. 30, 60, 86
- Taffler, R.J. 31, 68–69, 90–91  
Taylor, L. 3, 8–10, 29  
Teräsvirta, T. 340, 346  
Thomas, S.H. 30, 33, 57–58, 70,  
83–84
- Uy, L.W. 29, 44, 77
- Viskanta, T.E. 29, 43, 76  
Weiss, A.A. 340, 347  
Winder, C.C.A. 29, 34, 71  
Wong, H. 341, 347  
Wooldridge, J.M. 341, 346, 351,  
377, 379, 387, 391, 399, 406,  
411, 423, 433
- Zenner, M. 30, 63, 87  
Zopounidis, C. 29, 40, 73