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Nota di contenuto	Preface; Contents; List of Contributors; Chapter 1 The Least Cost Super-replicating Portfolio for Short Puts and Calls in The Boyle-Vorst Model with Transaction Costs Guan-Yu Chen, Ken Palmer and Yuan-Chung Sheu; 1. Introduction; 2. Preliminaries; 3. General Contingent Claims in the Two-Period Case; 4. Least Cost Super-replicating Portfolios for Short Puts and Calls in the Two-Period Case; 5. An Example with Path-Dependent Least Cost Super-replicating Portfolios; References Chapter 2 Testing of Non-stationarities in the Unit Circle, Long Memory Processes, and Day of the Week Effects in Financial Data Guglielmo Maria Caporale, Luis A. Gil-Alana and Mike Nazarski 1. Introduction; 2. Testing of Nonstationarities in the Unit Circle; 3. A Monte Carlo Simulation Study; 4. Two Empirical Applications; 4.1. The Eurodollar rate; 4.2. The Dow Jones index; 5. Conclusions; Acknowledgments; References; Chapter 3 Equity Restructuring via Tracking Stocks: Is there any Value Added? Beni Lauterbach and Joseph Vu; 1. Introduction; 2. Why Issue Tracking Stocks? 2.1. Information explanations 2.2. The diversification discount motive;

2.3. Investor clientele; 2.4. Agency perspectives; 2.5. Other motivations; 3. Market Response to Tracking Stock Announcements; 4. The Long-Term Response of Parent Stocks; 5. Summary and Conclusions; Acknowledgments; References; Chapter 4 Stock Option Exercises and Discretionary Disclosure Wei Zhang and Steven F. Cahan; 1. Introduction; 2. Prior Literature; 2.1. Disclosure; 2.2. Disclosure and option grants; 2.3. Disclosures, option exercises, and privation information; 3. Hypothesis; 4. Method
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News Professor Cheng-Few Lee ranks #1 based on his publications in the 26 core finance journals, and #163 based on publications in the 7 leading finance journals (Source: Most Prolific Authors in the Finance Literature: 1959-2008 by Jean L Heck and Philip L Cooley (Saint Joseph's University and Trinity University)). Advances in Quantitative Analysis of Finance and Accounting is an annual publication designed to disseminate recent developments in the quantitative analysis of finance and accounting. The publication is a forum for statistical and quantitative analyses of issues in finance

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