

1. Record Nr.	UNINA9910784716003321
Titolo	Advances in quantitative analysis of finance and accounting . Volume 4 [[electronic resource] /] / editor Cheng-Few Lee
Pubbl/distr/stampa	Singapore ; ; Hackensack, N. J., : World Scientific, c2006
ISBN	1-281-37333-8 9786611373337 981-277-282-0
Descrizione fisica	1 online resource (376 p.)
Collana	Advances in quantitative analysis of finance and accounting ; ; v.4
Altri autori (Persone)	LeeCheng F
Disciplina	657.48
Soggetti	Accounting - Mathematical models Finance - Mathematical models
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references and index.
Nota di contenuto	""Contents""; ""Preface to Volume 4""; ""List of Contributors""; ""Chapter 1 Real Option Based Equity Valuation Models: An Empirical Analysis""; ""1. Introduction""; ""2. Background and Prior Research""; ""3. Real Option Based Equity Valuation Models""; ""4. Sample and Variables"" ""5. Analyses and Results""""6. Financial Management Considerations""; ""7. Loss Firms""; ""8. Conclusions and Limitations""; ""Appendix A. Some Basic Properties of Options""; ""Appendix B. Reconciling the Apparent Negative Earnings Anomaly""; ""References"" ""Chapter 2 Firm Performance and Compensation-Based Stock Trading by Corporate Executives""""1. Introduction""; ""2. Data and Sample""; ""3. Empirical Results""; ""4. Conclusions and Discussions""; ""Appendix A""; ""Appendix B""; ""Appendix C""; ""References"" ""Chapter 3 Management Compensation, Debt Contract, and Earnings Management Strategy""""1. Introduction""; ""2. The Basic Model""; ""3. Earnings Management Strategy and Debt Covenants""; ""4. Conclusions""; ""References""; ""Chapter 4 Risky Debt-Maturity Choice under Information Asymmetry""; ""1. Introduction""; ""2. The Model"" ""3. Debt-Market Equilibrium""""4. Numerical Examples""; ""5. Conclusions""; ""Appendix A""; ""Acknowledgements""; ""References""; ""Chapter 5 Estimated Operating Cash Flow, Reported Cash Flow from Operating Activities, and Financial Distress""; ""1. Introduction""; ""2.

Motivation for Study and Relevant Prior Literature ""; ""3. Research Methods""
""4. Statistical Results""

Sommario/riassunto

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 to disseminate developments in the quantitative analysis of finance and accounting. The publication is a forum for statistical and quantitative analyses of issues in finance and accounting as well.