

# The Quarterly Journal of Finance

Volume 4 • Number 1 • March 2014

## CONTENTS

- Interventions and Expected Exchange Rates in Emerging Market Economies 1450002  
*S. García-Verdú and M. Ramos-Francia*
- International Capital Flows and Bond Risk Premia 1450001  
*J. Sierra*
- Blockholder Ownership and Corporate Control: The Role of Liquidity 1450003  
*W. C. Gerken*
- Realized Volatility, Liquidity, and Corporate Yield Spreads 1450004  
*M. Rossi*
- An Empirical Investigation of Consumption-Based Asset Pricing Models with Stochastic Habit Formation 1450005  
*Q. Dai and O. V. Grishchenko*

# The Quarterly Journal of Finance

Volume 4 • Number 2 • June 2014

## CONTENTS

- Do Equity Markets Favor Credit Market News Over Options  
Market News? 1450006  
*A. Berndt and A. Ostrovnaya*
- The Welfare Implications of Health Capital Investment 1450007  
*S. B. Holland*
- CEO Turnover and Compensation: An Empirical Investigation 1450008  
*R. Graefe-Anderson*
- Do Local Investors Know More? Evidence from Mutual Fund  
Location and Investments 1450010  
*J. Sulaeman*

# The Quarterly Journal of Finance

Volume 4 • Number 3 • September 2014

## CONTENTS

- Stochastic Volatility Models for Asset Returns with Leverage,  
Skewness and Heavy-Tails via Scale Mixture 1450011  
*J.-Z. Huang and L. Xu*
- Why Are Put Options So Expensive? 1450015  
*O. Bondarenko*
- Why Do IPO Offer Prices Only Partially Adjust? 1450009  
*Ö. Ş. İnce*
- IPO Pricing Mechanisms in the Presence of When-Issued Markets 1450016  
*P. Pichler and A. Stomper*
- How Much Do Analysts Influence Each Other's Forecasts? 1450017  
*J. B. Cohn and J. L. Juergens*

# The Quarterly Journal of Finance

Volume 4 • Number 4 • December 2014

## CONTENTS

The Dynamics of Bank Spreads and Financial Structure <i>R. Gropp, C. Kok and J.-D. Lichtenberger</i>	1450014
Information Efficiency and Firm-Specific Return Variation <i>P. J. Kelly</i>	1450018
Market Participation and Dividend Clienteles <i>M. Rossi</i>	1450012
Incentives and Relative Wealth Concerns <i>S. Miglietta</i>	1450013
Debt Market Liquidity and Corporate Default Prediction <i>D. Wu and S. Zhang</i>	1550003
Author Index	1499001