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Publication Type: Articles in Refereed Journals
Area of Research: Finance

Corporate governance and informed trading
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Great in Practice, Not in Theory: A Theoretical and Empirical Analysis of Covered Call Writing
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Pricing, Value-at-Risk and Dynamic Properties of Re-Settable Strike-price Puts
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Inferring trader behavior from transaction data: a trade count model
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Inside trading and corporate governance
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Idiosyncratic volatility: recent Canadian evidence
Corporate governance and the probability of insider trading
Jackson, D., S. Dutta, and M. Nitani (2005), "Corporate governance and the probability of insider trading". Northern Finance Association Conference, Vancouver, 41p..

Inferring trader behaviour from transaction data: a trade count model

Is return volatility driven by volume, trade counts, or informed trade counts?

Is return volatility driven by volume or trade counts?

Inferring trader behavior from transactions data: a simple model
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Performance evaluation with stochastic discount factors

Performance evaluation with stochastic discount factors
Publication Type: Monographs and Reports  
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**Measuring stock returns in the presence of transaction uncertainty**


Publication Type: Presentations at Conferences  
Area of Research: Finance