

Selected Publications

“Reputation, Certification, Warranties, and Information as Remedies for Seller-Buyer Information Asymmetries: Lessons from the On-line Comic Book Market,” *Journal of Business*, vol 79, #2 (March 2006), pp 693-730 (with Michael DeWally).

“Higher Order Greeks,” *Journal of Derivatives*, vol 14, #3 (Spring 2007), pp 7-34 (lead article) (with Wei Guan).

“Minimum Variance Hedging When Spot Price Changes Are Partially Predictable,” *Journal of Banking and Finance*, forthcoming 2008 (with Jesus Salas).

Working Papers:

“What Attracts Bidders to Online Auctions and What is Their Incremental Price Impact” with Michael DeWally.

“Time Series Volatility Forecasts for Option Valuation,” with Wei Guan

“What Moves US Interest Rates,” with Duong Le

“How Asymmetric is US Stock Market Volatility,” with Wei Guan