

Selected Recent Publications

“Complexity and the Character of Stock Returns: Empirical Evidence and A Model of Asset Prices Based Upon Complex Investor Learning” (with Nicholas Tay), *Management Science* Vol. 53, 2007, 1165-1180.

“Outside Director Compensation Policy and the Investment Opportunity Set” (with Daniel Park), *Journal of Corporate Finance*, Vol. 11, No. 4, 2005, pp. 680-715.

“Natural Gas Prices and the Gas Storage Report: Public News and Volatility in Energy Futures Markets,” (with Zhen Zhu), *Journal of Futures Markets*, Vol. 24, No. 3, 2004, pp. 283-313.

[A complete listing of Professor Linn’s publications is available on his vita. Please click here to view Professor Linn’s vita (pdf).]

Recent Working Papers:

“Price Dispersion in a Model with Middlemen and Oligopolistic Market Makers” (with J.D. Ju and Zhen Zhu). (Under revision for the *Journal of Economics and Management Strategy*).

“Operating Performance Changes Associated With Corporate Mergers and the Role of Corporate Governance” (with Nicholas Carline and Pradeep Yadav). (Under revision for the *Journal of Banking and Finance*).

“Fundamental News and the Behavior of Commodity Prices: Price Discovery and Jumps in U.S. Natural Gas Futures and Spot Prices” (with S.Z. Chiou-Wei and Zhen Zhu). (Under revision for the *Journal of Financial and Quantitative Analysis*).

“Intraday Price Changes and Volatility in the Crude Oil Futures Market” (with Veljko Fotak and Zhen Zhu).