

REVIEW OF PACIFIC BASIN FINANCIAL MARKETS AND POLICIES

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Pacific Basin Capital Markets Research Volume III

Yicheng Fang

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Journal of Banking & Finance ,1996 Directory of Published Proceedings ,1992 **Studies in the Financial Markets of the Pacific Basin** Theodore Bos,Thomas A. Fetherston,1994 This eleventh volume in the series on research in international business and finance deals with studies in the financial markets of the Pacific Basin Topics covered by the book include emerging Asian equity markets and the money markets of the area **International Capital Markets** ,1995
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Performance of the U.S. Property-casualty Industry N. K. Chidambaran,1995 The Effects of Bank Mergers and Acquisitions on Small Business Lending Allen N. Berger,1997 *Affine Models of Currency Pricing* David Backus,Silverio Foresi,Chris I. Telmer,1996 Perhaps the most puzzling feature of currency prices is the tendency for high interest rate currencies to appreciate when the expectations hypothesis suggests the reverse Some have attributed this forward premium anomaly to a time varying risk premium but theory has been largely unsuccessful in producing a risk premium with the requisite properties We characterize the risk premium in a general arbitrage free setting and describe the features a theory must have to account for the anomaly In affine models the anomaly requires either that state variables have asymmetric effects on state prices in different currencies or that we abandon the common requirement that interest rates be strictly positive *Privatization in Stages and the Dynamics of Ownership Structure* Zsuzsanna Fluck,1996 *Fundamental Variables, APT, and Mutual Fund Performance* Edwin J. Elton,Martin Jay Gruber,Christopher R. Blake,1995
Securitization, Risk, and the Liquidity Problem in Banking Allen N. Berger,Gregory F. Udell,1991 Quarterly Bulletin ,1992 Domestic Resource Mobilization in the SEACEN Countries ,1993 **Emerging Capital Markets** J. Jay Choi,John A. Doukas,1998-11-19 This is a collection of articles on financial and investment issues in emerging capital markets It offers coverage of major emerging countries as well as topics related to emerging market finance

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