

MCFS Academic Research Grants Program

Publications known at January 2009

- “Effect of Negative Book Equity Stocks on the Fama French Value Factor”, S. Brown , P.Lajbcygier, B. Li, accepted *Journal of Portfolio Management*, Fall, 2008.
- “Target Behavior and Financing: How Conclusive is the Evidence?”, Xin Chang and Sudipto Dasgupta, accepted *Journal of Finance*
- "The Significance of Beta for Stock Returns in Australian Markets": Dempsey, M. (2008), *Investment Management and Financial Innovation*, Vol. 5, No. 3, pp. 51-61.
- “International Evidence on the Other January Effect”, Steve Easton, Sean Pinder, *International Review of Finance*, 2008, 3-4 (7): pp. 89
- "How smart is money? An investigation into investor behaviour in the Australian managed fund industry". Philip Gharghori, Shifali Mudumba and Madhu Veeraraghavan, *Pacific Basin Finance Journal* 15, 2007, 494-513
- "Are Australian Investors Smart?" Philip Gharghori, Charly Sujoto and Madhu Veeraraghavan, *Australian Journal of Management* 32, 2008, 525-544.
- “Time Changing Alpha and Active Fund Performance Evaluation: Australian International Funds”, Heaney, R.A., Hallahan, T., Josev, T. and Mitchell, H., 2007, *Australian Journal of Management*, 32, 1, 95-112.
- “The Size and Composition of Corporate Boards in Hong Kong, Malaysia and Singapore”, Heaney, R. A. accepted 22 July 2008, due in 2009, *Applied Financial Economics*.
- “The Impact of Occupational Health and Safety Policy on Firm Value”, Heaney, R. A. and Irlight, L, 2007, *Economic Papers - Economic Society of Australia*, 26, 4, 308-320.
- "A Longer Look at the Asymmetric Dependence between Hedge Funds and the Equity Market", Francis In, Byoung Kang, Gunky Kim and Tong Kim, *Journal of Financial and Quantitative Analysis*, forthcoming 2009?
- Consistent Framework for Stressing Credit Risk Parameters”, D Roesch, H Scheule, *Journal of Risk Model Validation*, 1(1), 55-76
- “Integrated Framework for Financial Ship Risk”, Harald Scheule, *Journal of Credit Risk*, 2008, 3(4), 113-134
- “Rating Impact on CDO Evaluation”, co-authored by Harald Scheule and Daniel Roesch, accepted for publication in the *Global Finance Journal*.
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