### Accepted Manuscript

Bond market event study methods

Louis Ederington, Wei Guan, Lisa (Zongfei) Yang

PII: S0378-4266(15)00090-4

DOI: http://dx.doi.org/10.1016/j.jbankfin.2015.03.013

Reference: JBF 4698

To appear in: Journal of Banking & Finance

Received Date: 7 April 2014 Accepted Date: 21 March 2015



Please cite this article as: Ederington, L., Guan, W., (Zongfei) Yang, L., Bond market event study methods, *Journal of Banking & Finance* (2015), doi: http://dx.doi.org/10.1016/j.jbankfin.2015.03.013

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

## **ACCEPTED MANUSCRIPT**

#### **Bond Market Event Study Methods**

Louis Ederington Wei Guan Lisa (Zongfei) Yang SCRIF

April 2015 Initial Draft: January 2012

Keywords: event studies, bonds, financial econometrics

JEL codes: G14, C1, G10

Corresponding author: Louis Ederington, <a href="lederington@ou.edu">lederington@ou.edu</a>, Finance Division, Michael F. Price College of Business, University of Oklahoma, 205A Adams Hall, Norman, OK 73019, USA;

Wei Guan, <a href="mail.usf.edu">wguan@mail.usf.edu</a>, Kate Tiedemann College of Business, University of South Florida St. Petersburg, 140 Seventh Avenue South, St. Petersburg, FL 33701, USA; Lisa Yang, lisayangzf@gmail.com, Jake Jabs College of Business & Entrepreneurship, Montana

State University, Bozeman, MT 59717, USA.

We have benefitted from the helpful comments of Hank Bessembinder, Arnold Cowan, John Finnerty, Pradeep Yadav, Duane Stock, Scott Linn, Chitru Fernando, Bill Megginson, Kevin Grasse, Rex Thompson, Nandu Nayar, Paul Brockman, Ajay Singh, Jesus Salas, James Kolari, seminar participants at the University of Oklahoma and Lehigh University, session participants at the Chicago FMA meetings, two anonymous referees and the editor.

#### Download English Version:

# https://daneshyari.com/en/article/5088691

Download Persian Version:

https://daneshyari.com/article/5088691

<u>Daneshyari.com</u>