Accepted Manuscript

Title: Credit Derivatives and Stock Return Synchronicity

Author: Xuelian Bai Nan Hu Ling Liu Lu Zhu

PII: \$1572-3089(16)30233-9

DOI: http://dx.doi.org/doi:10.1016/j.jfs.2016.12.006

Reference: JFS 513

To appear in: Journal of Financial Stability

Received date: 20-5-2016 Revised date: 13-12-2016 Accepted date: 15-12-2016

Please cite this article as: Bai, Xuelian, Hu, Nan, Liu, Ling, Zhu, Lu, Credit Derivatives and Stock Return Synchronicity. Journal of Financial Stability http://dx.doi.org/10.1016/j.jfs.2016.12.006

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

Credit Derivatives and Stock Return Synchronicity

Xuelian Bai¹, Nan Hu², Ling Liu³, Lu Zhu^{4*}

E-mail address: dreamlian@stu.xjtu.edu.cn (X. Bai), nhu4@stevens.edu (N. Hu), liul@uwec.edu (L. Liu), lu.zhu@csulb.edu (L. Zhu).

We would like to thank the thoughtful and insightful comments and suggestions from two anonymous referees and Editor Prof. Hasan. We would also like to thank Patrick Augustin, John Angus, Rustom Irani, and participants at the 2016 Financial Management Association Annual Meeting, 2016 Midwest Finance Association Annual Meeting, 2016 Eastern Finance Association Annual Meeting, and UWEC College of Business Fall 2015 research seminar for valuable comments.

¹ School of Management, Xi'an Jiaotong University, 28 Xianning W Rd, Xi'an, Shaanxi, 710049, China.

² Howe School of Technology Management, Stevens Institute of Technology, 1 Castle Point Terrace, Hoboken, NJ, 07030, United States.

³ College of Business, University of Wisconsin, Eau Claire, 105 Garfield Ave, Eau Claire, WI, 54701, United States.

⁴College of Business Administration, California State University, Long Beach, 1250 Bellflower Boulevard, Long Beach, CA, 90840, United States.

^{*}Corresponding author at: College of Business Administration, California State University, Long Beach, 1250 Bellflower Boulevard, Long Beach, CA, 90840, United States.

Download English Version:

https://daneshyari.com/en/article/5106542

Download Persian Version:

https://daneshyari.com/article/5106542

Daneshyari.com