

# Accepted Manuscript

Managing exchange rate exposure with hedging activities: New approach and evidence

Sung C. Bae, Taek Ho Kwon, Rae Soo Park

PII: S1059-0560(17)30753-0

DOI: [10.1016/j.iref.2017.10.017](https://doi.org/10.1016/j.iref.2017.10.017)

Reference: REVECO 1520

To appear in: *International Review of Economics and Finance*

Received Date: 23 April 2016

Revised Date: 10 October 2017

Accepted Date: 10 October 2017

Please cite this article as: Bae S.C., Kwon T.H. & Park R.S., Managing exchange rate exposure with hedging activities: New approach and evidence, *International Review of Economics and Finance* (2017), doi: 10.1016/j.iref.2017.10.017.

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.



**Managing exchange rate exposure with hedging activities:  
New approach and evidence**

Sung C. Bae<sup>a\*</sup>, Taek Ho Kwon<sup>b</sup>, Rae Soo Park<sup>c</sup>

October 2017

---

\* Corresponding author.

*E-mail addresses:* bae@bgsu.edu (S.C. Bae), [thk5556@cnu.ac.kr](mailto:thk5556@cnu.ac.kr) (T.H. Kwon), [rsso@sookmyung.ac.kr](mailto:rsso@sookmyung.ac.kr) (R.S. Park)

<sup>a</sup> Department of Finance, College of Business, Bowling Green State University, Bowling Green, OH, USA

<sup>b</sup> School of Business, Chungnam National University, Daejeon, Korea

<sup>c</sup> Division of Business Administration, Sookmyung Women's University, Seoul, Korea

The authors thank Yufen Fu, Jane Ihrig, Amalia Di Iorio, Wendy Rotenberg, the editor (Carl R. Chen), and an anonymous referee of *the Journal* for many helpful comments on the earlier version of the paper. Bae gratefully acknowledges the financial support from the CBA Summer Research Award in Bowling Green State University. The work was supported by the Korea Research Foundation Grant funded by the Korean Government (KRF-2009-32A-B00083). The usual disclaimer applies.

Download English Version:

<https://daneshyari.com/en/article/7355498>

Download Persian Version:

<https://daneshyari.com/article/7355498>

[Daneshyari.com](https://daneshyari.com)