

Don M Chance

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/9256791/publications.pdf>

Version: 2024-02-01

46
papers

1,128
citations

471509

17
h-index

454955

30
g-index

46
all docs

46
docs citations

46
times ranked

384
citing authors

#	ARTICLE	IF	CITATIONS
1	Bragging rights: Does corporate boasting imply value creation?. Journal of Corporate Finance, 2021, 67, 101863.	5.5	1
2	An option pricing approach to corporate dividends and the capital investment financing decision. Review of Financial Economics, 2019, 37, 541-553.	1.1	1
3	The "Superior Performance" of Covered Calls on the S&P 500: <i>Rethinking an Anomaly</i> . Journal of Derivatives, 2019, 27, 50-61.	0.3	5
4	An empirical analysis of corporate currency risk management policies and practices. Pacific-Basin Finance Journal, 2018, 47, 109-128.	3.9	16
5	A bias in the volatility smile. Review of Derivatives Research, 2017, 20, 47-90.	0.8	6
6	Poor performance and the value of corporate honesty. Journal of Corporate Finance, 2015, 33, 1-18.	5.5	23
7	Private Information and the Exercise of Executive Stock Options. Financial Management, 2012, 41, 733-764.	2.7	29
8	Experimental Evidence on Portfolio Size and Diversification: Human Biases in Naïve Security Selection and Portfolio Construction. Financial Review, 2011, 46, 427-457.	1.8	7
9	What are the odds?. Chance, 2009, 22, 33-42.	0.2	8
10	Liquidity and employee options: An empirical examination of the Microsoft experience. Journal of Corporate Finance, 2009, 15, 469-487.	5.5	5
11	Competition and Innovation in U.S. Futures Markets. Journal of Alternative Investments, 2008, 11, 97-109.	0.5	3
12	Pricing an Option on Revenue from an Innovation: An Application to Movie Box Office Revenue. Management Science, 2008, 54, 1015-1028.	4.1	22
13	A hedging deficiency in eurodollar futures. Journal of Futures Markets, 2006, 26, 189-207.	1.8	5
14	Discretionary trading and the search for alpha. Journal of Asset Management, 2005, 6, 117-135.	1.5	1
15	Two extensions for fitting discrete time term structure models with normally distributed factors. Applied Mathematical Finance, 2004, 11, 187-205.	1.2	1
16	European Option Pricing with Discrete Stochastic Dividends. Journal of Derivatives, 2002, 9, 39-45.	0.3	20
17	The performance of professional market timers: daily evidence from executed strategies. Journal of Financial Economics, 2001, 62, 377-411.	9.0	106
18	The False Teachings of the Unbiased Expectations Hypothesis. Journal of Portfolio Management, 2001, 27, 83-95.	0.6	4

#	ARTICLE	IF	CITATIONS
19	The `repricing`™ of executive stock options. Journal of Financial Economics, 2000, 57, 129-154.	9.0	158
20	Dividend Forecast Biases in Index Option Valuation. Review of Derivatives Research, 2000, 4, 285-303.	0.8	11
21	Research Trends in Derivatives and Risk Management Since Black-Scholes. Journal of Portfolio Management, 1999, 25, 35-46.	0.6	2
22	The New Science of Finance. American Scientist, 1999, 87, 256.	0.1	3
23	The Pricing of Equity Swaps and Swaptions. Journal of Derivatives, 1998, 5, 19-31.	0.3	23
24	Benefits and Limitations of Diversification Among Commodity Trading Advisors. Journal of Portfolio Management, 1996, 23, 65-80.	0.6	60
25	A Generalized Simple Formula to Compute the Implied Volatility. Financial Review, 1996, 31, 859-867.	1.8	47
26	Duration, Convexity, and Time as Components of Bond Returns. Journal of Fixed Income, 1996, 6, 88-96.	0.5	27
27	Asset Swaps with Asian-Style Payoffs. Journal of Derivatives, 1996, 3, 64-77.	0.3	11
28	THE PRICING AND HEDGING OF LIMITED EXERCISE CAPS AND SPREADS. Journal of Financial Research, 1994, 17, 561-584.	1.2	21
29	Quick Valuation of the `Bermuda`-Capped Option. Journal of Portfolio Management, 1993, 20, 93-99.	0.6	3
30	The Differential Impact of Federal Reserve Margin Requirements on Stock Return Volatility. Financial Review, 1991, 26, 343-366.	1.8	13
31	Mutual fund distribution fees: An empirical analysis of the impact of deregulation. Journal of Financial Services Research, 1991, 5, 25-42.	1.5	42
32	Default Risk and the Duration of Zero Coupon Bonds. Journal of Finance, 1990, 45, 265-274.	5.1	105
33	Option volume and stock market performance. Journal of Portfolio Management, 1990, 16, 42-51.	0.6	8
34	Margin requirements and stock market volatility. Economics Letters, 1988, 28, 251-254.	1.9	35
35	BOUNDARY CONDITION TESTS OF BID AND ASK PRICES OF INDEX CALL OPTIONS. Journal of Financial Research, 1988, 11, 21-31.	1.2	9
36	Put` call ratios and market timing effectiveness. Journal of Portfolio Management, 1988, 15, 25-28.	0.6	51

#	ARTICLE	IF	CITATIONS
37	The Effect of 12b-1 Plans on Mutual Fund Expense Ratios: A Note. Journal of Finance, 1987, 42, 1077-1082.	5.1	83
38	TRADING TIME EFFECTS IN FINANCIAL AND COMMODITY FUTURES MARKETS. Financial Review, 1987, 22, 281-294.	1.8	6
39	Hedging shelf registrations. Journal of Futures Markets, 1986, 6, 11-27.	1.8	2
40	The CBOE call option index. Journal of Portfolio Management, 1985, 12, 75-83.	0.6	1
41	OPTIONS MARKET EFFICIENCY AND THE BOX SPREAD STRATEGY. Financial Review, 1985, 20, 287-301.	1.8	22
42	Floating Rate Notes and Immunization. Journal of Financial and Quantitative Analysis, 1983, 18, 365.	3.5	12
43	Interest sensitivity and dividend yields. Journal of Portfolio Management, 1982, 8, 69-75.	0.6	7
44	A RE-EXAMINATION OF INTEREST RATE SENSITIVITY IN THE COMMON STOCKS OF FINANCIAL INSTITUTIONS. Journal of Financial Research, 1980, 3, 49-55.	1.2	97
45	Comment: A Test of Stone's Two-Index Model of Returns. Journal of Financial and Quantitative Analysis, 1979, 14, 641.	3.5	6
46	Bragging Rights: Does Corporate Boasting Imply Value Creation?. SSRN Electronic Journal, 0, , .	0.4	0