

## FINANCE

### REFEREED JOURNAL PUBLICATIONS

- Balyeat, R. B.,** Yang, J., & Leatham, D. J. (2005). Futures trading activity and commodity spot price volatility. *Journal of Business Finance and Accounting*, 32, 297-323.
- Cagle, J.,** & Baucus, M. S. (2006). Case studies of ethics scandals: Effects on ethical perceptions of finance students. *Journal of Business Ethics*, 64(3), 1213-229.
- Cagle, J.** (2005). Case studies of ethical companies to emulate: Effects on ethical perceptions of finance students. *Journal of financial Education*, 31, 41-56.
- Cagle, J.,** Sen, A. B., & Webb, S. E. (2004). Corporate governance and the valuation effects of layoffs for financial institutions. *Journal of Business and Economic Perspectives*, 30, 1-12.
- Glasgo, P.,** & Schertzer, C. B. (2005). Procter & Gamble's profit sharing plan: A classroom exercise in ethics. *Journal of Financial Education*, 31(Summer), 82-98. Retrieved August 16, 2008, from <http://www.fea.sju.edu/tocsu05.html>
- Hyland, D.,** & Nail, L. (2006). Intersecurity wealth redistribution in conglomerate mergers: A re-examination over three decades. *Corporate Ownership and Control*, 3, 178-189.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2005). REITs, IPO waves, and long-run performance. *Real Estate Economics*, 33(1), 51-87.
- Hyland, D.** (2003). The effect of diversification on firm value: A pre- and post-diversification analysis. *Studies in Economics and Finance*, 21, 22-39.
- Hyland, D.,** & Nail, L. (2003). Do diversifying mergers really benefit bondholders? *Corporate Finance Review*, 7, 13-19.
- Hyland, D. C.,** Sarkar, S., & Tripathy, N. (2003). Insider trading when an underlying option is present. *Financial Analyst Journal*, 59(3), 301-304.
- Johnson, R. S.,** Zuber, R. A., & Gandar, J. M. (2007). Pricing stock options under expected increasing and decreasing price cases. *Quarterly Journal of Business and Economics*, 46(4), 63-90.
- Johnson, R. S.,** Zuber, R. A., & Gandar, J. M. (2006). A re-examination of the Mundell-Flemming flexible exchange rate model. *Journal of Economics and Finance Education*, 2(2), 22-38.

- Johnson, R. S.**, Zuber, R. A., & Gandar, J. M. (2006). Binomial pricing of fixed income securities for increasing and decreasing interest rate cases. *Applied Financial Economics*, 16(14), 1029-1046.
- Gandar, J., Zuber, R., & **Johnson, R. S.** (2004). Re-examining the betting market on NHL games: Is there a reverse favorite-long shot bias? *Journal of Sports Economics*, 5, 152-168.
- Johnson, R. S.**, Gander, M., & Zuber, R. (2003). Mortgage-backed securities: A synopsis. *International Review of Economics and Business*, 49(4), 463-489.
- Kruse, T.**, Park, H. Y., Park, K., & Suzuki, K. (2007). Long-term performance following mergers of Japanese companies: The effect of diversification and affiliation. *Pacific-Basin Finance Journal*, 15, 154-172.
- Kruse, T.** (2007). Minority expropriation and shareholder activism following Olivetti's hostile takeover of Telecom Italia. *Corporate Governance: An International Review*, 15, 133-143.
- Webb, S. E.**, Alpargun, E., Brattain, B., & Koopman, J. (2007, June). Procter & Gamble: Country cost of capital. *Journal of Applied Case research*, 1(1), 68-76. Retrieved from the Southwest Case Research Association web site, October 2, 2008, from [http://www.swcrahome.org/Cases/Procter\\_and\\_Gamble.pdf](http://www.swcrahome.org/Cases/Procter_and_Gamble.pdf)
- Cagle, J., Sen, A., & **Webb, S. E.** (2004). Corporate governance and the valuation effects of layoffs for financial institutions. *Journal of Business and Economic Perspectives*, 30, 1-12.

#### BOOKS

- Johnson, R. S.** (2007). *Introduction to derivatives: Options, futures, and swaps*. New York City, NY: Oxford University Press.
- Johnson, R. S.** (2004). *Bond evaluation, selection, and management*. Malden, MA: Blackwell Publishing.
- Johnson, R. S.** (2003). *Instructor's manual and Excel programs to accompany "Bond evaluation, selection and management."* Malden, MA: Blackwell Publishing.

#### BOOK CONTRIBUTIONS

- Hornik, S., & **Cagle, J.** (2005). Teaching with technology: Infrastructure support and online discussions. In M. O. Thirunarayanan & A. Perez-Prado (Eds.), *Integrating technology in higher education* (pp. 1-18). Lanham, MD: University Press of America.

## PROCEEDINGS

**Balyeat, R. B.** (2007). A class experiment: The dollar auction as a teaching tool to demonstrate the theories of behavioral finance. *Journal of the Academy of Business Education*, 8(Proceedings). Retrieved July 18, 2008, from <http://www.abe.sju.edu/proc2007/Abalyeat.pdf>

## PRESENTATIONS AT ACADEMIC CONFERENCES

**Balyeat, R. B., & Muthuswamy, J.** (2007). *The correlation structure of unexpected returns in U.S equities*. Paper presented at the Financial Management Association Annual Meeting, Orlando, FL.

**Balyeat, R. B.** (2007). *A class experiment: The dollar auction as a teaching tool to demonstrate the theories of behavioral finance*. Paper presented at the Financial Education Association Annual Meeting, Fairmont Southampton, Bermuda.

**Balyeat, R. B., & Erturk, B.** (2005). *Option prices as predictors of aggregate stock returns*. Paper presented at the Southern Finance Association, Key West, FL.

**Balyeat, R. B., & Erturk, B.** (2004). *The relevance of the underlying's expected return in option pricing*. Paper presented at the Financial Management Association Annual Meeting, New Orleans, LA.

**Balyeat, R. B.** (2003). *Maturity effects for risk-premiums in the S&P 500 option market*. Paper presented at the Financial Management Association Annual Meeting, Denver, CO.

**Cagle, J., Sen, A., & Pawlukiewicz, J.** (2005). *Inter-industry differences in layoff announcement by financial institutions*. Paper presented by Southern Finance Association, Key West, FL.

**Cagle, J., & Nixon, T.** (2005). *Long-term bank performance following financial institution mergers/acquisitions in the 1990s*. Paper presented at the Financial Management Association, Chicago, IL.

**Cagle, J., & Baucus, M.** (2005). *Ethics instruction in finance*. Paper presented at the Academy of Business Education, Orlando, FL.

**Cagle, J., & Baucus, M.** (2005). *Can you teach ethics in finance? The effect of case studies of ethics scandals on ethical perceptions*. Paper presented at the International Association for Business and Society, Sonoma, CA.

Hyland, D., **Cagle, J., & Johnson, R. S.** (2005). *An empirical examination of valuing equity using the black-scholes model and accounting data*. Paper presented at the Southern Finance Association Meeting, Key West, FL.

- Hyland, D., & **Glasgo, P.** (2006). *Owens-Corning Fiberglas: Insider trading teaching case*. Paper presented at the Colleagues in Jesuit Business Education Conference, Spokane, WA.
- Glasgo, P.** (2004). *Teaching working capital with a structured case*. Paper presented at the Financial Education Association, Mystic, CT.
- Glasgo, P.** (2003). *Procter & Gamble's profit sharing plan*. Paper presented at the Financial Education Association, Orlando, FL.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2007). *Are real estate mutual funds redundant?* Paper presented at the Financial Management Association Annual Meeting, Orlando, FL.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2007). *Are real estate mutual funds redundant?* Paper presented at the Southern Finance Association Annual Meeting, Charleston, SC.
- Hyland, D.,** & Glasgo, P. (2006). *Owens-Corning Fiberglas: Insider trading teaching case*. Paper presented at the Colleagues in Jesuit Business Education Conference, Spokane, WA.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2006). *Are real estate mutual funds redundant?* Paper presented at the ASSA (Allied Social Science Association) Conference, Boston, MA.
- Hyland, D.** (2005). *The long-run performance of diversifying firms*. Paper presented at the Southern Finance Association, Key West, FL.
- Hyland, D.,** & Nail, L. (2005). *Wealth creation and redistribution in corporate mergers: A re-examination*. Paper presented at the Southern Finance Association, Key West, FL.
- Hyland, D.,** Cagle, J., & Johnson, R. S. (2005). *An empirical examination of valuing equity using the black-scholes model and accounting data*. Paper presented at the Southern Finance Association Meeting, Key West, FL.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2004). *REITs, IPO waves, and long-run performance*. Paper presented at the Financial Management Association Meeting, New Orleans, LA.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2003). *REITs, IPO waves, and long-run performance*. Paper presented at the Financial Management Association Meeting, New Orleans, LA.
- Hyland, D.,** Buttimer, R., & Sanders, A. (2003). *The long run performance of REIT IPOs*. Paper presented at the Southern Methodist University Seminar Series, Dallas, TX.
- Hyland, D.,** & Diltz, D. (2003). *The post-announcement performance of diversifying firms*. Paper presented at the Financial Management Association Meeting, Denver, CO.

- Johnson, R. S.,** Zuber, R. A., & Gander, J. (2007). *Pricing currency futures and spot options under expected increasing and decreasing exchange-rate cases*. Paper presented at the Southern Finance Association Annual Meeting, Charleston, SC.
- Johnson, R. S.** (2007). *Fixed-income student investment fund*. Paper presented at the Southern Finance Association Annual Meeting, Charleston, SC
- Johnson, R. S.,** Zuber, R. A., & Gander, J. (2007). *Pricing futures options with a discrete skewness model*. Paper presented at the Financial Management Association Annual Meeting, Orlando, FL.
- Johnson, R. S.,** & Zuber, R. A. (2006). *The favorite-long shot bias down under: An update*. Paper presented at the Southern Economics Association Annual Meeting, Charleston, SC.
- Johnson, R. S.,** Zuber, R. A., & Gander, J. M. (2006). *Pricing stock options under expected increasing and decreasing price cases*. Paper presented at the Financial Management Association Annual Meeting, Salt Lake City, UT.
- Johnson, R. S.,** & Pawlukiewicz, J. (2006). *Student investment funds: The fixed-income experience*. Paper presented at the Financial Education Association Annual Meeting, San Antonio, TX.
- Hyland, D., Cagle, J., & **Johnson, R. S.** (2005). *An empirical examination of valuing equity using the black-scholes model and accounting data*. Paper presented at the Southern Finance Association Meeting, Key West, FL.
- Johnson, R. S.** (2004). *Skewness-adjusted binomial model for pricing option under increasing and decreasing stock price cases*. Paper presented at the Eastern Finance Association, Mystic, CT.
- Johnson, R. S.,** Zuber, R., & Gandar, J. M. (2004). *Market segmentation theory: A pedagogical model for explaining the term structure of interest rates*. Paper presented at the Finance Education Association, Mystic, CT.
- Johnson, R. S.,** Zuber, R., & Gander, J. M. (2003). *Re-examination of the efficiency of the betting market on national hockey league games*. Paper presented at the International Equine Industry Program Academic Conference, Louisville, KY.
- Johnson, R. S.** (2003). *Skewness-adjusted binomial model for pricing bonds under increasing and decreasing interest rate cases*. Paper presented at the Southern Finance Association, Charleston, SC.
- Johnson, R. S.** (2003). *A skewness-adjusted binomial model for pricing mortgage backed securities*. Paper presented at the Financial Management Association, Denver, CO.
- Kruse, T.** (2007). *Undoing the powerful anti-takeover force of staggered boards*. Paper presented at the Southern Finance Association Annual Meeting, Charleston, SC.

- Johnson, R. S., & **Pawlukiewicz, J.** (2006). *Student investment funds: The fixed-income experience*. Paper presented at the Financial Education Association Annual Meeting, San Antonio, TX.
- Cagle, J., Sen, A., & **Pawlukiewicz, J.** (2005). *Inter-industry differences in layoff announcement by financial institutions*. Paper presented to the Southern Finance Association, Key West, FL.
- Webb, S. E.**, Alpargun, E., Brattain, B., & Koopman, J. (2006). *Procter & Gamble: Global cost of capital*. Paper presented at the Southwest Case Research Association Annual Meeting, Oklahoma City, OK.
- Webb, S. E.** (2006). *Multicolor corporation*. Paper presented at the National Case Research Association Annual Meeting, San Diego, CA.