

Contents

Papers' abstracts / Анотації до статей	4
John R. Becker-Blease, Fred R. Kaen, Ahmad Etebari, Hans Baumann	
Employees, firm size and profitability in U.S. manufacturing industries	7
Feng-Yu Lin, Cheng-Yi Chien, Day-Yang Liu, Yen-Sheng Huang	
Short sales constraints and stock price behavior: evidence from the Taiwan Stock Exchange	24
Michael Stein, Svetlozar T. Rachev, Stoyan V. Stoyanov	
Broad market risk for sector fund of funds: a copula-based dependence approach	36
Vrishali Javeri, Robert A. Strong	
The failure of BRIC equities as a diversifying agent for US investors: a note	45
Antonio De Simone	
Pricing interest rate derivatives under different interest rate modeling: a critical and empirical comparison	49
Shuzhang Sun, Christopher Gan, Baiding Hu	
Bank lending channel in China's monetary policy transmission mechanism: a VECM approach	59
Hsiao-Hung Chu, Min-Hsien Chiang	
The interaction between individual and industry momentum	72
Christian Kalhoefer	
Ranking of mutually exclusive investment projects – how cash flow differences can solve the ranking problem	81
Thomas Kollruss	
Tax optimal cross border debt financing under the new German Thin-Capitalization-Rule (German interest barrier)	
Intra fiscal group cross-border debt financing via a foreign fiscal group finance branch	87
Gurcharan Singh Pritam Singh, Lixia Loh	
Wavelet perspective of time varying dynamic of Chinese, Indian and other major markets	100
Authors of the issue	108
Submission guidelines for authors	110
A subscription form 2010	111