

Contents

Papers' abstracts / Анотації до статей	5
Rafiqul Bhuyan, Sarina Ar-Loc Ng, Mo Vaziri	
Do acquisitions create value? Evidence from the US and the European bank acquisitions during financial crisis	8
Apostolos Kiohos, Nikolaos Sariannidis	
Determinants of the asymmetric gold market	26
K.L. Wasantha Perera, Guneratne B. Wickremasinghe	
Working capital management practices of manufacturing sector companies in Sri Lanka: survey evidence	34
Fayez A. Elayan, Thomas O. Meyer, Jingyu Li, Parunchana Pacharn	
The economic consequences of accelerated vesting of employee stock options	39
Robert M. Hull	
A capital structure model with growth	55
Bernard Bollen, Michael Dempsey	
The small firm and other confounding effects in asset pricing data: some evidence from Australian markets	70
Rajesh R. Duggimpudi, Hussein A. Abdou, Mohamed Zaki	
An evaluation of equity diversified mutual funds: the case of the Indian market	77
Christophe Bouteiller, Catherine Karyotis	
The evaluation of intangibles: introducing the optional capital	85
Ming Li	
Improve the yen carry trade with economic fundamentals	93
Hayette Gatfaoui	
Deviation from normality and Sharpe ratio behavior: a brief simulation study	106
Yihui Lan, Ze Min Hu, Jackie Johnson	
Improving accuracy and precision of value-at-risk forecasts	119
Zheng-Wei Lin, Chia-Cheng Chen, Chin-Sheng Huang	
Profits from technical analysis: an empirical evidence of precious metal markets	131
Authors of the issue	142
Submission guidelines for authors	144
A joint subscription form 2011/2012	145