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## *Stephen Kane*

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### **INTELLECTUAL CONTRIBUTIONS:**

#### **Refereed Articles**

- Kane, S. A. & McCoy, J. D. (2006). Is it time for an exchange trade futures contract based on housing price index? *Journal of Business & Economics Research*, 4 (6), 39-44.
- Kane, S. & Muzere, M. (in press). Bank Reserves and Liquidity. *Research in Finance*, 22.
- Kane, S. (in press). Identifying and Assessing Adverse Selection. *Journal of Business & Economics Research*, 3 (3), 9-20.
- Kane, S. (2004). Scientific Methods in Finance. *International Review of Financial Analysis*, 13 (1), 105-118.
- Kane, S. & Muzere, M. (2004). Implications of Risk-Based Capital Requirements of Implicit Recourse in Asset Securitizations in the Banking Industry. *Journal of Business & Economics Research*, 2 (12), 55-72.
- Kane, S. & Blodgett, M. (2003). Global Corporate Governance: Implications For A Functionally Harmonized Legal Infrastructure. *Journal of Business & Economics Research*.
- Kane, S. & Cohen, C. (2003). Loopholes and Financial Innovation. *International Business & Economics Research Journal*, 2 (7), 45-58.
- Kane, S. & Muzere, M. (2003). Fragile Fixed Exchange Rates with Bank Safety Net Guarantees. *Research in Finance*, 20, 119-139.
- Kane, S. (1999). Teaching Principal Agent Problems Using Examples from Polular Music . *Financial Practice and Education*, 116-120.
- Kane, S. & Susmel, R. (1999). Regime-Switching Event Studies: An Application to Commercial Bank Repurchases. *Research in Finance*, 15.
- Kane, S. (1999). What Happened to the Utility Functions? Imprecise Expectations of Security Prices. *International Review of Financial Analysis*, 8, 165-176.
- Kane, S. (1998). Normed Distribution-Free Testing for Identically Distributed Residuals. *Advances in Financial Planning & Forecasting*, 8, 95-111.
- Kane, S. (1995). APT: Testability with an Undetermined Number of Factors. *Advances in Investment Analysis & Portfolio Management*, 249-258.
- Kane, S. & Kane, E. (1995). Teaching the Duration of Annuities and Portfolio Net Worth from a Financial Engineering Perspective. *Financial Practice and Education*, 144-148.
- Kane, S. (1994). The Law of Large Number and the Strength of Insurance. *Insurance, Risk Management & Public Policy*.

#### **Non-Refereed Articles**

- Kane, S. & Mebolugbe, I. (2002). Underserved Financial Services Markets. *Journal is not in list - being petitioned*.
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