

The Review of Financial Studies

- 2457 Is the Market for Mortgage-Backed Securities a Market for Lemons?**
Chris Downing, Dwight Jaffee, and Nancy Wallace
- 2495 Are “Market Neutral” Hedge Funds Really Market Neutral?**
Andrew J. Patton
- 2531 How Smart Are the Smart Guys? A Unique View from Hedge Fund
Stock Holdings**
John M. Griffin and Jin Xu
- 2571 New Measures for Performance Evaluation**
Alexander Cherny and Dilip Madan
- 2607 Liquidity and Market Crashes**
Jennifer Huang and Jiang Wang
- 2645 The “Wall Street Walk” and Shareholder Activism: Exit as a Form
of Voice**
Anat R. Admati and Paul Pfleiderer
- 2687 Risk Shifting versus Risk Management: Investment Policy in Corporate
Pension Plans**
Joshua D. Rauh
- 2735 Testing Portfolio Efficiency with Conditioning Information**
Wayne E. Ferson and Andrew F. Siegel
- 2759 Optimal Filtering of Jump Diffusions: Extracting Latent States from
Asset Prices**
Michael S. Johannes, Nicholas G. Polson, and Jonathan R. Stroud
- 2801 Time-Varying Risk Premiums and the Output Gap**
Ilan Cooper and Richard Priestley
- 2835 On Loan Sales, Loan Contracting, and Lending Relationships**
Steven Drucker and Manju Puri
- 2873 Corruption, Political Connections, and Municipal Finance**
Alexander W. Butler, Larry Fauver, and Sandra Mortal