

FIN 3617 Behavioural Finance

[View Online](#)

@article{Anonymous, title={Methods for all moments; Free exchange}, volume={409}, url={https://search-proquest-com.ezproxy.library.bi.no/docview/1443478933?rfr_id=info%3Axri%2Fsid%3Aprimo}, number={9}, journal={The Economist}, author={Anonymous} }

@inbook{Baker_Ruback_Wurgler_2007, address={Amsterdam}, title={Behavioral corporate finance}, url={https://ebookcentral.proquest.com/lib/bilibrary/reader.action?docID=294165&ppg=172}, booktitle={Handbook of corporate finance: empirical corporate finance, Vol. 1}, publisher={Elsevier}, author={Baker, Malcolm and Ruback, Richard and Wurgler, Jeffrey}, year={2007}, pages={145-186} }

@article{Baker_Wurgler_2000, title={The Equity Share in New Issues and Aggregate Stock Returns.}, volume={55}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/222488?seq=1#metadata_info_tab_contents}, number={5}, journal={Journal of Finance. Oct}, author={Baker, Malcolm and Wurgler, Jeffrey}, year={2000}, pages={2219-2257} }

@article{Baker_Wurgler_2004, title={A Catering Theory of Dividends}, volume={59}, DOI={10.1111/j.1540-6261.2004.00658.x}, number={3}, journal={The Journal of Finance}, author={Baker, Malcolm and Wurgler, Jeffrey}, year={2004}, month={Jun}, pages={1125-1165} }

@article{Bali_Cakici_Whitelaw_2011, title={Maxing out: Stocks as lotteries and the cross-section of expected returns}, volume={99}, DOI={10.1016/j.jfineco.2010.08.014}, number={2}, journal={Journal of Financial Economics}, author={Bali, Turan G. and Cakici, Nusret and Whitelaw, Robert F.}, year={2011}, month={Feb}, pages={427-446} }

@article{Barber_Lee_Liu_Odean_2009, title={Just How Much Do Individual Investors Lose by Trading?}, volume={22}, url={http://search.ebscohost.com/login.aspx?direct=true&db=bth&AN=36575590&site=ehost-live}, number={2}, journal={Review of Financial Studies. Feb}, author={Barber, Brad M. and Lee, Yi-Tsung and Liu, Yu-Jane and Odean, Terrance}, year={2009}, pages={609-632} }

@article{Barber_Odean_1999, title={The Courage of Misguided Convictions}, volume={55}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/4480208?seq=1#metadata_info_tab_contents}, number={6}, journal={Financial Analysts Journal}, publisher={CFA Institute}, author={Barber, Brad M. and Odean, Terrance}, year={1999}, pages={41-55} }

{}

- @article{Barber_Odean_2001, title={Boys Will be Boys: Gender, Overconfidence, and Common Stock Investment}, volume={116}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/2696449}, number={1}, journal={The Quarterly Journal of Economics}, publisher={Oxford University Press}, author={Barber, Brad M. Barber and Odean, Terrance}, year={2001}, pages={261-292} }
- @inbook{Barberis_2013, address={Cambridge, Mass}, title={Psychology and the Financial Crisis of 2007-2008}, url={https://ebookcentral.proquest.com/lib/bilibrary/reader.action?docID=3339553&pg=38}, booktitle={Financial innovation: too much or too little?}, publisher={MIT Press}, author={Barberis, Nicholas}, year={2013} }
- @article{Benartzi_Thaler_2007, title={Heuristics and Biases in Retirement Savings Behavior.}, volume={21}, url={https://search.ebscohost.com/login.aspx?direct=true&db=bsu&AN=29325210&site=ehost-live}, number={3}, journal={Journal of Economic Perspectives. Summer}, author={Benartzi, Shlomo and Thaler, Richard H.}, year={2007}, pages={81-104} }
- @article{Bradley_Brav_Goldstein_Jiang_2010, title={Activist arbitrage: A study of open-ending attempts of closed-end funds}, volume={95}, DOI={10.1016/j.jfineco.2009.01.005}, number={1}, journal={Journal of Financial Economics}, author={Bradley, Michael and Brav, Alon and Goldstein, Itay and Jiang, Wei}, year={2010}, month={Jan}, pages={1-19} }
- @article{Choi_Laibson_Madrian_2010, title={Why Does the Law of One Price Fail? An Experiment on Index Mutual Funds.}, volume={23}, url={http://search.ebscohost.com/login.aspx?direct=true&db=bth&AN=7523627&site=ehost-live}, number={4}, journal={Review of Financial Studies. Apr}, author={Choi, James J. and Laibson, David and Madrian, Brigitte .}, year={2010}, pages={1405-1432} }
- @article{Cohen_Frazzini_2008, title={Economic Links and Predictable Returns}, volume={63}, DOI={10.1111/j.1540-6261.2008.01379.x}, number={4}, journal={The Journal of Finance}, author={Cohen, Lauren and Frazzini, Andrea}, year={2008}, month={Aug}, pages={1977-2011} }
- @article{Cohen_Lou_2012, title={Complicated firms}, volume={104}, DOI={10.1016/j.jfineco.2011.08.006}, number={2}, journal={Journal of Financial Economics}, author={Cohen, Lauren and Lou, Dong}, year={2012}, month={May}, pages={383-400} }
- @article{Colvin_2003a, title={Time Warner, Don't Blame Steve Case.}, volume={147}, url={http://search.ebscohost.com/login.aspx?direct=true&db=bth&AN=8952269&site=ehost-live}, number={2}, journal={Fortune}, author={Colvin, Geoffrey}, year={2003}, pages={35-35} }
- @article{Colvin_2003b, title={Time Warner, Don't Blame Steve Case.}, volume={147}, url={http://search.ebscohost.com/login.aspx?direct=true&db=bth&AN=8952269&site=ehost-live}, number={2}, journal={Fortune}, author={Colvin, Geoffrey}, year={2003}, pages={35-35} }

ost-live}, number={2}, journal={Fortune}, author={Colvin, Geoffrey}, year={2003}, pages={35-35} }

@article{Cooper_Dimitrov_Rau_2001, title={A Rose.com by Any Other Name}, volume={56}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/2697826?seq=1#page_scan_tab_contents}, number={6}, journal={The Journal of Finance}, publisher={Wiley}, author={Cooper, Michael J. and Dimitrov, Orlin and Rau, P. Raghavendra}, year={2001}, pages={2371-2388} }

@article{Coval_Shumway_2005, title={Do Behavioral Biases Affect Prices?}, volume={60}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/3694832?seq=1#metadata_info_tab_contents}, number={1}, journal={The Journal of Finance}, publisher={Wiley}, author={Coval, Joshua D. and Shumway, Tyler}, year={2005}, pages={1-34} }

@article{Cronqvist_Thaler_2004, title={Design Choices in Privatized Social-Security Systems: Learning from the Swedish Experience}, volume={94}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/3592922?seq=1#page_scan_tab_contents}, number={2}, journal={The American Economic Review}, publisher={American Economic Association}, author={Cronqvist, Henrik and Thaler, Richard H.}, year={2004}, pages={424-428} }

@article{D'Avolio_2002, title={The market for borrowing stock}, volume={66}, DOI={10.1016/S0304-405X(02)00206-4}, number={2-3}, journal={Journal of Financial Economics}, author={D'Avolio, Gene}, year={2002}, month={Nov}, pages={271-306} }

@article{DellaVigna_Pollet_2009, title={Investor Inattention and Friday Earnings Announcements}, volume={64}, url={https://www.jstor.org/stable/20487983?seq=1#page_scan_tab_contents}, number={2}, journal={The Journal of Finance}, publisher={Wiley}, author={DellaVigna, Stefano and Pollet, Joshua M.}, year={2009}, pages={709-749} }

@article{Diether_Malloy_Scherbina_2002, title={Differences of Opinion and the Cross Section of Stock Returns}, volume={57}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/3094506?seq=1#metadata_info_tab_contents}, number={5}, journal={The Journal of Finance}, publisher={Wiley}, author={Diether, Karl B. and Malloy, Christopher J. and Scherbina, Anna}, year={2002}, pages={2113-2141} }

@article{Frazzini_2006, title={The Disposition Effect and Underreaction to News}, volume={61}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/3874734?seq=1#metadata_info_tab_contents}, number={4}, journal={The Journal of Finance}, publisher={Wiley}, author={Frazzini, Andrea}, year={2006}, pages={2017-2046} }

@article{Genesove_Mayer_2001, title={Loss Aversion and Seller Behavior: Evidence from the Housing Market}, volume={116}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/2696458?seq=1#page_scan_tab_contents}, number={4}, journal={The Quarterly Journal of Economics}, publisher={Oxford University Press}, author={Genesove, David and Mayer, Christopher}, year={2001},

pages={1233-1260} }

@article{Grinblatt_Keloharju_2001, title={How Distance, Language, and Culture Influence Stockholdings and Trades}, volume={56}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/222542?seq=1#metadata_info_tab_contents}, number={3}, journal={The Journal of Finance}, publisher={Wiley}, author={Grinblatt, Mark and Keloharju, Matti}, year={2001}, pages={1053-1073} }

@article{Grinblatt_Keloharju_2009, title={Sensation Seeking, Overconfidence, and Trading Activity}, volume={64}, url={https://www.jstor.org/stable/20487979?seq=1#metadata_info_tab_contents}, number={2}, journal={The Journal of Finance}, publisher={Wiley}, author={Grinblatt, Mark and Keloharju, Matti}, year={2009}, pages={549-578} }

@article{Hilsenrath_Jon_E_2001, title={Stock Characters: As Two Economists Debate Markets, The Tide Shifts; Belief in Efficient Valuation Yields Ground to Role Of Irrational Investors; Mr. Thaler Takes On Mr. Fama}, url={https://search.proquest.com/docview/398871983/B282D860D6F740C6PQ/1?accountid=142923}, journal={Wall Street Journal}, author={Hilsenrath, Jon E} }

@article{Jones_Lamont_2002, title={Short-sale constraints and stock returns}, volume={66}, DOI={10.1016/S0304-405X(02)00224-6}, number={2-3}, journal={Journal of Financial Economics}, author={Jones, Charles M and Lamont, Owen A}, year={2002}, month={Nov}, pages={207-239} }

@article{K_BRUNNERMEIER_NAGEL_2004, title={Hedge Funds and the Technology Bubble}, volume={59}, DOI={10.1111/j.1540-6261.2004.00690.x}, number={5}, journal={The Journal of Finance}, author={K. BRUNNERMEIER, MARKUS and NAGEL, STEFAN}, year={2004}, month={Oct}, pages={2013-2040} }

@misc{Lamont_2004, address={Cambridge, US}, title={Go Down Fighting: Short Sellers vs. Firms}, url={https://search.proquest.com/docview/1688094543/rfr_id=info:xri/sid:primo}, number={No. 10659}, journal={NBER Working Paper Series}, publisher={National Bureau of Economic Research}, author={Lamont, Owen}, year={2004} }

@article{Lamont_Thaler_2003, title={Anomalies: The Law of One Price in Financial Markets}, volume={17}, url={https://www.jstor.org/stable/3216937?seq=1#metadata_info_tab_contents/stable/3216937}, number={4}, journal={The Journal of Economic Perspectives}, publisher={American Economic Association}, author={Lamont, Owen A. and Thaler, Richard H.}, year={2003}, pages={191-202} }

@article{List_2016, title={Resist Checking Up on Your Portfolio}, journal={New York Times}, author={List, John}, year={2016}, month={Mar}, pages={1-2} }

@article{Lusardi_Mitchell_2014, title={The Economic Importance of Financial Literacy: Theory and Evidence}, volume={52}, url={https://search.ebscohost.com/login.aspx?direct=true&db=bsu&AN=94870994}, DOI={10.1257/jel.52.1.5}, number={1}, journal={Journal of Economic Literature}, author={Lusardi, Annamaria and Mitchell, Olivia}, year={2014}, pages={5-44} }

@article{MALMENDIER_TATE_2008, title={Who makes acquisitions? CEO overconfidence and the market's reaction}, volume={89}, DOI={10.1016/j.jfineco.2007.07.002}, number={1}, journal={Journal of Financial Economics}, author={MALMENDIER, U and TATE, G}, year={2008}, month={Jul}, pages={20-43} }

@article{Mitchell_Pulvino_Stafford_2002, title={Limited Arbitrage in Equity Markets}, volume={57}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/2697750?seq=1#metadata_info_tab_contents}, number={2}, journal={The Journal of Finance}, publisher={Wiley}, author={Mitchell, Mark and Pulvino, Todd Pulvino and Erik Stafford and Stafford, Erik}, year={2002}, pages={551-584} }

@article{Odean_1998, title={Are Investors Reluctant to Realize Their Losses?}, volume={53}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/117424?seq=1#metadata_info_tab_contents}, number={5}, journal={The Journal of Finance}, publisher={Wiley}, author={Odean, Terrance}, year={1998}, pages={1775-1798} }

@article{Ofek_Richardson_2003, title={DotCom Mania: The Rise and Fall of Internet Stock Prices}, volume={58}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/3094574?seq=1#metadata_info_tab_contents}, number={3}, journal={The Journal of Finance}, publisher={Wiley}, author={Ofek, Eli and Richardson, Matthew}, year={2003}, pages={1113-1137} }

@article{Roll_1984, title={Orange Juice and Weather}, volume={74}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/549?seq=1#page_scan_tab_contents}, number={5}, journal={The American Economic Review}, publisher={American Economic Association}, author={Roll, Richard}, year={1984}, pages={861-880} }

@article{Shiller_1981, title={Do Stock Prices Move Too Much to be Justified by Subsequent Changes in Dividends?}, volume={71}, url={https://www.jstor.org/stable/1802789?seq=1#page_scan_tab_contents}, number={3}, journal={The American Economic Review}, publisher={American Economic Association}, author={Shiller, Robert J.}, year={1981}, pages={421-436} }

@article{Sommer_2010, title={How Men's Overconfidence Hurts Them as Investors}, journal={New York Times}, author={Sommer, Jeff}, year={2010}, month={Mar} }

@article{Stokes, title={Using Behavioral Finance to Better Understand the Psychology of Investors}, url={https://search.proquest.com/docview/365570015}, journal={Institutional Investor}, author={Stokes, Henry} }

@article{Thaler_2013, title={Financial Literacy, Beyond the Classroom}, journal={New York Times}, author={Thaler, Richard H.}, year={2013}, month={Oct} }

@article{Wurgler_Zhuravskaya_2002, title={Does Arbitrage Flatten Demand Curves for Stocks?}, volume={75}, url={https://www-jstor-org.ezproxy.library.bi.no/stable/10.1086/341636?seq=1#page_scan_tab_contents}, number={4}, journal={The Journal of Business}, author={Wurgler, Jeffrey and Zhuravskaya, Ekaterina}, year={2002}, month={Oct}, pages={583-608} }

@article{Special Report: The avuncular state - The new paternalism, volume={379},

url={https://search.proquest.com/docview/224008369/CBEF2301891A4B62PQ},
number={9}, journal={The Economist} }

@article{Finance And Economics: Don't shoot the messenger; Short-selling,
volume={366},
url={https://search.proquest.com/docview/224041546/E90BFC762C974B26PQ/1?accountid
=142923}, number={6}, journal={The Economist}, pages={66-67} }