

# Author Index Volume 1 (2011)

The issue number is given in front of the pagination

- Andersen, J.V., see Bustos, S.M. (2) 183–190  
Avellaneda, M., J. Reed and S. Stoikov, Forecasting prices from level-I quotes in the presence of hidden liquidity (1) 35–43
- Brée, D., see Bustos, S.M. (2) 183–190  
Bustos, S.M., J.V. Andersen, M. Miniconi, A. Nowak, M. Roszczynska-Kurasinska and D. Brée, Pricing stocks with yardsticks and sentiments (2) 183–190
- Feldman, T., Behavioral biases and investor performance (1) 45–55  
Fischer, T., News Reaction in Financial Markets within a Behavioral Finance Model with Heterogeneous Agents (2) 123–139
- Georgiadis, E., Binomial options pricing has no closed-form solution (1) 13–16  
Gonçalves, C.P., Financial Turbulence, Business Cycles and Intrinsic Time in an Artificial Economy (2) 141–156
- Huffman, S.P., and C.R. Moll, The Impact of Asymmetry on Expected Stock Returns: An Investigation of Alternative Risk Measures (2) 79–93
- Joshi, M., and C. Yang, Efficient greek estimation in generic swap-rate market models (1) 17–33
- Maymin, P.Z., Markets are efficient if and only if  $P = NP$  (1) 1–11  
Miniconi, M., see Bustos, S.M. (2) 183–190  
Moll, C.R., see Huffman, S.P. (2) 79–93
- Nowak, A., see Bustos, S.M. (2) 183–190
- Othman, A., and T. Sandholm, Inventory-based versus Prior-based Options Trading Agents (2) 95–121
- Reed, J., see Avellaneda, M. (1) 35–43  
Roszczynska-Kurasinska, M., see Bustos, S.M. (2) 183–190
- Sandholm, T., see Othman, A. (2) 95–121  
Schmitz, J.E., Algorithmic trading in the Iowa electronic markets (2) 157–181  
Sprenger, T.O., and I.M. Welpé, Tweets and peers: defining industry groups and strategic peers based on investor perceptions of stocks on Twitter (1) 57–76  
Stoikov, S., see Avellaneda, M. (1) 35–43
- Welpé, I.M., see Sprenger, T.O. (1) 57–76  
Yang, C., see Joshi, M. (1) 17–33