

CURRICULUM VITAE

April 2023

G. GEOFFREY BOOTH

CONTACT INFORMATION:

The Tommy & Victoria Baker School of Business
The Citadel – The Military College of South Carolina
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Charleston, SC 29409

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Mailing Address: 250 Island Park Drive, Suite 105, Charleston, SC 29492

EDUCATION:

Regents Diploma (Fox Lane High School and State of New York, 1959)

BBA (Ohio University, 1964)

MBA (Ohio University, 1966)

C.Phil. (University of Michigan, 1970)

Ph.D. Finance (University of Michigan, 1971)

SCHOLARLY INTERESTS:

Financial Economics

Financial Markets and Institutions (U.S. and International)

Investments

Risk and Risk Management

Quantitative Methods Applicable to Finance and Economics

Financial and Economic History

Financial Education

Philosophy of Science

ACADEMIC POSITIONS

Graduate School

Research Associate, Bureau of Business Research, University of Michigan, 1967-1969
Finance Teaching Assistant, University of Michigan, 1969-1970

Permanent (Tenured or Tenure Track) Faculty

Instructor in Finance, University of Rhode Island, 1970-71
Assistant Professor of Finance, University of Rhode Island, 1971-74
Associate Professor of Finance, University of Rhode Island, 1974-79
Professor of Finance, University of Rhode Island, 1979-81
Professor of Finance, Syracuse University, 1981-86
Professor of Finance, Louisiana State University, 1986-98
Professor of Finance, Michigan State University, 1998-2016; Emeritus, 2016-

Visiting and Adjunct Faculty

Visiting Professor of Banking and Finance, University of Hamburg (Germany), 1985
Member, Finance and Financial Accounting Research Group (previously Docent in Finance), University of Vaasa (Finland), 1995-
Adjunct Professor of Economics, Michigan State University, 2002-12
Distinguished Research Professor, The Citadel – The Military College of South Carolina, 2019-

Distinguished Academic Positions

Union National Life Insurance Co. Endowed Professor of Insurance, Louisiana State University, 1988-98
A.J. Pasant Chair in Finance, Michigan State University, 1998-2000
Frederick S. Addy Distinguished Chair in Finance, Michigan State University, 2000-16; Emeritus, 2016-
Distinguished Research Professor, The Citadel – The Military College of South Carolina, 2019-

Administrative

Director, Research Center in Business and Economics, University of Rhode Island, 1974-81
Chairman, Department of Finance, University of Rhode Island, 1979-81
Chairman, Department of Finance, Syracuse University, 1981-86
Chairman, Department of Finance, Louisiana State University, 1986-94
Coordinator, Interdepartmental Program in International Business, College of Business, Louisiana State University, 1990-94
International Business Ph.D. Advisor, College of Business, Louisiana State University, 1991-96
International Business MBA Advisor, College of Business, Louisiana State University, 1994-96
Ph.D. Advisor, Department of Finance, Louisiana State University, 1995-98
Chairman, Department of Finance, Michigan State University, 1998-2010
Co-Director, Institute for Entrepreneurship, Eli Broad College of Business, Michigan State University, 2007-08
Acting Associate Dean for Academic Affairs and Research, Eli Broad College of Business, Michigan State University, 2008-10

BUSINESS AND CONSULTING POSITIONS

Operations Analyst, Ford Motor Company (now Visteon), Saline, MI, 1966-67
Senior Systems Analyst, Dow Chemical Company, Midland, MI, 1967
Bank Market Structure Analyst, COMAC (Consultants to Management, Inc.), Ann Arbor, MI, 1968-70
Economic and Legal Research Consultant and Testimony Provider, Various Clients and Topics (business and personal damages – including wrongful death, bank branch location, and company valuation; and testimony in various local, state and federal courts), North Kingston, RI, DeWitt, NY, and Baton Rouge, LA, 1973-94
Investment Researcher and Strategist, Bond Trading Desk, Shearson Lehman Brothers, New York, NY, 1986
President and Senior Economic Analyst, International Financial Education & Research, LLC, Baton Rouge, LA and East Lansing, MI, 1993-2002

ACADEMIC AND PROFESSIONAL HONORS

Awards and Recognitions

Beta Gamma Sigma (Ohio University; President, Michigan State University Chapter, 2008-10)
Phi Kappa Phi (University of Michigan)
Rodkey Fellow (University of Michigan, 1967 - 1970)
Contributions to finance profession chronicled in Albert G. Sweetser and Glenn H Petry, “A History of the Seven Academic Finance Associations on Their Contributions to the Development of the Discipline,” *Financial Management*, 10:2 (1981), 46-70. doi: 10.2307/3665432
First Honorary Lifetime Member of the Northeast Business & Economics Association, 1982
Research productivity noted in Jean Louis Heck and Philip L. Cooley, “Most Frequent Contributors to the Finance Literature,” *Financial Management*, 17:3 (1988), 100-108. doi: 10.2307/3666076
American Association of Individual Investors’ Outstanding Paper Award, Eastern Finance Association, 1989
Nominated for 1993 *Canadian Journal of Administrative Science* Best Paper Award
Excellence in Teaching Award, Finance Department, Louisiana State University, 1997
Best Paper Award, Multinational Finance Society, 1997
Outstanding Service Award, Multinational Finance Society, 1997 and 1999
Cited for “Excellence” by ANBAR Electronic Intelligence, 1997 (1 paper) and 1998 (3 papers)
Profiled in “Roundup of Michigan’s Financial Movers and Shakers”, *Corp!*, November 2003
Ranked 32nd most prolific author in 72 finance journals for 1953-2002 (99.81 percentile) as reported in Philip L. Cooley and Jean Louis Heck, “Prolific Authors in the Finance Literature: A Half Century of Contributions,” *Journal of Finance Literature*, 1 (Winter 2005), SSRN 899784
Ranked 16th most extensive participator in international business journal editorial boards for 1990, 1994, 1998 and 2002 as reported in Kam C. Chen, Hung-Gay Fung, and Pikki Li, “Membership of Editorial Boards and Rankings of Schools with International Business Orientation”, *Journal of International Business Studies*, 36:4 (2005), 452-469
Lewis Quality Award (Financial Markets Institute), Michigan State University, 2007
Ranked 148th most prolific author in 26 core finance journals for 1959-2008 (99.14 percentile) as reported in Jean L. Heck and Philip L. Cooley, *Most Prolific Authors in the Finance Literature, 1959-2008*, Social Sciences Research Network working paper, 2009. doi: 10.2139/ssrn.1355675
Honorary Lifetime Member, Advisory Board, Financial Markets Institute, Michigan State University, 2015-

Awards and Recognitions (cont.)

Named “Best Scientist” in Economics and Finance by Research.com. Ranking began in 2022.

2022: 980 (U.S.) and 1614 (World)

2023: 1129 (U.S.) and 1870 (World)

Citations and Related Statistics

ResearchGate (RG)

Research Interest score – 2510.2

Total Citations – 5,027

Reads – 19,351

H-index 34

Google Scholar (GS)

Total Citations – 7,981

H-index – 40

I10 – 76

Most Cited Research (Top Three):

1. “Asymmetric Volatility Transmission in International Stock Markets,” 1995 (GS – 1,124, RG – 730)
2. “Trade Size Components and the Bid-Ask Spread,” 1995 (GS – 849, RG – 511)
3. “Price Discovery and Common Factor Models,” 2002 (GS – 658, RG – 413)

Biographic Listings

American Men & Women of Science Community Leaders and Noteworthy Americans, Community Leaders of the World. Dictionary of International Biography, Directory of Distinguished Americans International Who's Who in Community Service, International Who's Who of Contemporary Achievement, Men of Achievement, Notable Americans, Outstanding Young Men of America, Personalities of America, Who's Who in America, Who's Who in the East, Who's Who in the South and Southwest, and Who's Who in the World

ASSOCIATIONS

Professional

American Economic Association, 1980-2019

American Finance Association, 1970-2019

Community on Extreme Events in Finance, 2016-

Eastern Finance Association (Editor of Publications, 1973-76; Vice-President – Program, 1976-77;

1976-77; Director, 1977-78, 1981-82, & 1987-88; President-Elect, 1978-79; President, 1979-80;

Financial Management Association Director Representative, 1979-80; Trustee, 1980-), 1973-

Multinational Finance Society (Trustee, 1995- ; President-Elect, 1995-96; President, 1996-97;

Chairman of the Board of Trustees, 1997-98; Co-Vice President Program, 2001-02), 1993-

Northeast (formerly New England) Business & Economics Association) (President, 1978-79; Editor of

Publications, 1978-81; Director, 1979-82; Honorary Lifetime Member, 1982-), 1978-

Society for Financial Studies, 1988-2019

ResearchGate Financial Markets Laboratory, University of Jyväskylä, Finland, 2021-

Other

The Heritage Foundation, 2016-
National Rifle Association, 2016-
Bastiat Society – American Institute for Economic Research (Charleston, SC Chapter, Board Member, 2019-2021), 2019-
Liberty and Learning Society, Hillsdale College, 2021-

EDITORIAL EXPERIENCE

Editorships

Editor, *The Financial Review*, 1973-76 & 1985; Editorial Board, 1976-85 & 1994-97
Founding Editor, *The New England Journal of Business & Economics* (currently titled *Journal of Economic Studies*), 1974-81; Editorial Board, 1981-90
Special Issue Co-editor, *Journal of International Financial Markets, Institutions & Money*, 1993
Co-editor, *Multinational Finance Journal*, 1995-2001
Co-editor, *Journal of Multinational Financial Management*, 2003-07
Editor, *Journal of International Financial Markets, Institutions & Money*, 2008-2014. (Listed in Social Science Citations Index (SSCI) and Current Contents/Social and Behavioral Science Index (CC/SBS) effective 2011. Impact factors for 2014 as reported in 2015 Journal Citation Reports: Thomson Reuters Impact Factor – 1.237, 17th of the 40 ranked finance journals, 29th of the 88 ranked business and finance journals and 106th of the 333 ranked economics journals; SCImago Rank (SJR) – 1.021; Source Normalized Impact per Paper (SNIP) – 0.809)

Editorial Boards

Educational Forum (Chair), 1982
Journal of Multinational Financial Management, 1989-2003
International Journal of Finance, 1993-2007
European Journal of Finance, 1996-2015
Ekonomia, 1996-2004
European Journal of Operational Research, Feature Issues on Financial Modeling, 1997-99
Journal of Entrepreneurial Finance and Business Ventures, 2001-09
Finance Letters, 2002-09
Management and Entrepreneurship: Trends of Development, 2020-

Advisory Boards

Multinational Finance Journal, 2001-
International Journal of Managerial Finance, 2004-16
Journal of International Financial Markets, Institutions & Money, 2015-2020

Ad Hoc Reviewer

U.S. National Science Foundation
Hong Kong Research Grants Council
British Academy

Ad Hoc Reviewer (cont.)

Numerous book publishers and the following journals (listed in alphabetical order): *Applied Economics Letters*, *Applied Financial Economics*, *Canadian Journal of Economics*, *Contemporary Policy Issues*, *Decision Sciences*, *Empirical Economics*, *European Accounting Review*, *European Journal of Operational Research*, *Financial Review*, *Finnish Journal of Business Economics*, *Growth and Change*, *International Journal of Finance and Economics*, *International Review of Economics and Finance*, *International Review of Financial Analysis*, *Journal of Banking and Finance*, *Journal of Business*, *Journal of Business & Economic Statistics*, *Journal of Economics*, *Journal of Economics and Business*, *Journal of Empirical Finance*, *Journal of Finance*, *Journal of Financial Markets*, *Journal of Financial Research*, *Journal of Financial Services Research*, *Journal of Futures Markets*, *Journal of International Money and Finance*, *Journal of Macroeconomics*, *Journal of Money, Credit, and Banking*, *Journal of Real Estate Finance and Economics*, *Management Science*, *Managerial and Decision Economics*, *Multinational Finance Journal*, *OMEGA: The International Journal of Management Science*, *Pacific-Basin Finance Journal*, *Physica A: Statistical Mechanics and its Applications*, *Quarterly Journal of Business and Economics*, *Review of Business Studies*, *Review of Economics and Statistics*, *Review of Financial Economics*, *Review of Financial Studies*, *Review of International Economics*, *Scientific Reports*, and *Southern Economic Journal*

PROFESSIONAL (EXTERNAL) AND PUBLIC SERVICE

Governor's Health Insurance Task Force, State of Rhode Island, 1973
Program Committee, Northeast (formerly New England) Business and Economic Association, 1973-80 & 1984
Program Committee, Eastern Finance Association, 1978, 1985-89, & 1997
Committee on Econometric Forecasting, State of Rhode Island, 1976-81
Social Science Research Task Force, Council of Presidents, New England Land Grant Universities, 1977-81
Board of Directors, South Providence Federal Credit Union, 1977-78
Search Committee for Editor of Publications, Eastern Finance Association, 1979-81, & 1985
Nominating Committee, Eastern Finance Association, 1980-83
Search Committee for Executive Director, Eastern Finance Association, 1980
Program Committee, Financial Management Association, 1982, 1992, & 1997
Advisory Committee on Financial Education, *The Financial Review*, 1982
Program Committee, Decision Sciences Institute, 1983, 1986-87 & 1994
Program Committee, Southern Finance Association, 1988 & 1992
Delta Region Liaison Committee, Center for International Business Education and Research, Memphis State University and Southern Illinois University – Carbondale, 1991-93
Program Committee, Multinational Finance Society, 1993-2004, & 2023
Dissertation Award Committee, Financial Management Association, 1995
Assessment Committee for Associate Professor of Statistics, University of Vaasa, 1995
Program Committee, Conference on Managing in Emerging Markets, Syracuse University, 1995
Advisory Board, Pacific-Basin Business Conference, National Chengchi University and Syracuse University, 1996
Program Committee, European Finance Association, 1999, 2003 & 2004
Advisory Council, Center for International Business Education and Research, Michigan State University, 1998-2010
Program Committee, Academy of International Business, 2000
Program Committee, European Financial Management Association, 2003, 2011-2016 & 2019-2022

PROFESSIONAL (EXTERNAL) AND PUBLIC SERVICE (cont.)

Program Committee, Academy of Entrepreneurial Finance, 2003
Program Committee, International Association of Science and Technology for Development, 2003-04
Region Skill Alliances for Finance and Insurance Group, Capital Area Michigan Works!, 2009-10
Program Committee, Financial Management Association International European Conference, 2010
External Evaluation Committee for Graduate Finance Programs, Kent State University, 2010
Jury, Bogazici University and Istanbul Stock Exchange (ISE) 25th Anniversary Best Paper Competition, 2010
Steering Committee, Fix the Debt – Michigan Chapter, 2013-2018
Program Committee, Auckland Finance Meeting, AUT University (New Zealand), 2013-17
Program Committee, Vietnam International Conference in Finance, Vietnam Finance Association International: with participation of Foreign Trade University, and IPAG Business School, 2014 & 2015; and in conjunction with Danang University of Economics with participation of the Foreign Trade University and the University of Economics and Law, 2016 & 2017
External Evaluation Committee for Master of Science in Finance, Drexel University, 2014
Economic Advisory Council, Committee for a Responsible Budget (CRFB), 2014-2018
Program Committee, The Art of Finance, FIRN (Financial Research Network - Australia), 2014-19
Scientific Committee, Extreme Events in Finance, ESSEC Business School (France), 2014
Scientific Committee, Paris Financial Management Conference (PFMC), 2015
Assessment Committee for Full Professor of Finance, The Citadel, 2019
Scientific Committee, Portuguese Finance Network Conference, 2020 - 2022

COURSES TAUGHT AND OTHER INSTRUCTION

Undergraduate

Money and Banking
Corporate (Managerial) Finance
Financial Institutions and Markets
Principles of Insurance
Investments (Security Analysis and Portfolio Management)
Independent Study

Graduate – M.S. and M.B.A.

Managerial Finance
Managerial Economics
Financial Markets
Function and Management of Financial Institutions
Commercial Bank Management
Independent Study

Graduate – Executive Education

Financial Management of Mutual Savings Banks

Graduate – Ph.D.

Seminar in Financial Research and Philosophy

Independent Study

Dissertation Research (Served on numerous dissertation committees and supervised 23 dissertations. See list of supervised dissertations below for details.)

Ph.D. Dissertation Supervision

Vedat Akiray, “Empirical Tests of Two Stochastic Processes for Stock Market Prices,” Syracuse University, 1985 (Chair). Current position: Professor, Bogazici University (Istanbul, Turkey).

Kursat Aydogan, “An Investigation of Long Cycles in Common Stock Returns,” Syracuse University, 1985 (Chair). Current positions: Professor and Vice Rector, Bilkent University (Ankara, Turkey).

John J. Hatem, “The Time Series Behavior of Intradaily Stock Prices,” Louisiana State University, 1990 (Chair). Current position: Professor, Georgia Southern University.

Subbarao V. Jayanti, “The Impact of Latin American Debt Crises on US, UK, and Canadian Bank Stocks,” Louisiana State University, 1991 (Chair). Current affiliation: Peoples Natural Gas Company (Ohio).

Salil K. Sarkar, “Modeling Nonlinear Dynamics in NASDAQ Stock Returns,” Louisiana State University, 1991 (Chair). Current position: Professor, University of Texas – Arlington.

Ayse Yuce, “Three Essays on an Emerging .Stock Market: The Case of Turkey,” Louisiana State University, 1993 (Chair). Current position: Professor, Ryerson University (Toronto, Canada).

Yiuman Tse, “Three Essays on the Eurodollar Interest Rate Futures Markets,” Louisiana State University, 1994 (Chair). Current positions: Professor and Endowed Chair, University of Missouri – St. Louis.

John P. Broussard, “Derivative Securities in Germany: An Examination of the Price Discovery and Risk Processes,” Louisiana State University, 1995 (Chair). Current positions: Professor Emeritus, Rutgers – The State University of New Jersey – Camden; and Professor of Finance, Director of On-Line Master of Finance, and Vice-Chair Department of Finance, Oklahoma University.

Raymond So, “Two Essays on Intraday Information Processing of Stock Index Derivatives,” Louisiana State University, 1997 (Chair). Current position: Undersecretary for Transport and Housing Bureau of Hong Kong (Hong Kong, China).

Minna Martikainen., “Accounting Losses and Earnings Response Coefficients,” University of Vaasa, 1998 (Chair). Current positions: Professor and Rector, University of Vaasa (Vaasa, Finland).

Cetin Ciner, “Three Essays on the Term Structure of Eurocurrency Rates,” Louisiana State University, 1998 (Chair). Current position: Professor, University of North Carolina – Wilmington.

Aydin Yuksel, “Three Essays on the Microstructure of the Turkish Stock Market,” Michigan State University, 2000 (Chair). Current position: Professor, Isik University (Istanbul, Turkey)

Ph.D. Dissertation Supervision (cont.)

Orkunt M. Dalgic, “Three Essays on the Trading Behavior of Market Participants,” Michigan State University, 2003 (Chair). Current position: Associate Professor, State University of New York – New Paltz.

Umit G. Gurun, “Essays on Arbitrage Activities,” Michigan State University, 2004 (Chair). Current positions: Professor and Ashbel Smith Professor of Accounting and Finance, University of Texas – Dallas.

William C. Johnson, “Three Essays on Initial Public Offerings and Market Information,” Michigan State University, 2006 (Co-Chair with Jennifer Marietta-Westberg). Current position: Associate Professor, Suffolk University.

Iordannis Karagiannidis, “Essays on Mutual Fund Performance and Organization,” Michigan State University, 2007 (Chair). Current positions: Associate Professor and Associate Dean, The Citadel, The Military College of South Carolina.

Nadia Vozlioublennaia, “Explorations into Idiosyncratic Risk,” Michigan State University, 2007 (Chair). Current affiliation: U.S. Securities Exchange Commission (Dallas, Texas).

Ranadeb Chaudhuri, “Essays on Properties on the Pricing Kernel and Implications,” Michigan State University, 2009 (Co-Chair with Mark Schroeder). Current position: Professor, Oakland University.

Sanders S. Chang, “Essays on Currency and International Equity Trading Strategies and the Behavior of Exchange Rates,” Michigan State University, 2010 (Co-Chair with Richard T. Baillie). Current position: Associate Professor, University of Dayton.

Min Jun Kang, “Essays on CEO Turnover,” Michigan State University, 2012 (Chair). Current position: Associate Professor, University of Michigan – Flint.

Joerg Picard, “Essays on High-Frequency Financial Asset Price Behavior,” Michigan State University, 2015 (Chair). Current position: Assistant Professor, Grand Valley State University.

Ryan Timmer, “Measuring and Managing Portfolio Risk in Life Insurance Companies in a Regulatory Framework,” Michigan State University, 2015 (Chair). Current affiliation: Jackson National Life Insurance Company (Lansing, Michigan).

Aryan Pedawi, “Time, Frequency and Common Stock Systematic Risks,” Michigan State University, 2016 (Chair). Current affiliation: Atomwise (Austin, Texas).

External Ph.D. Dissertation Opponent (Public Examiner) or Reviewer

Vesa Puttonen, “The Efficiency of the Finnish Stock Index Derivatives Markets,” University of Vaasa, Vaasa, Finland, 1993. Current position: Professor, Aalto University (Helsinki, Finland).

Ronnie Söderman, “Essays in Derivative Risk Management: Examining the Pricing and Monitoring Processes for Finnish Derivatives,” Hanken School of Economics (Swedish School of Economics and Business Administration), Vaasa, Finland, 2001. Current affiliation: Genio Capital (Helsinki, Finland).

External Ph.D. Dissertation Opponent (Public Examiner) or Reviewer (cont.)

Phong Minh Nguyen, “Financial Dependence Estimation: Cross-Asset and Cross-Market Applications, La Trobe University, Melbourne, Australia, 2017.

PUBLICATIONS

Dissertation

Booth, G. Geoffrey. “The Management of a Commercial Bank Portfolio: A Programming Approach.” University of Michigan, Ann Arbor, MI: University Microfilms, 1971. Abstract in *The Journal of Finance*, 26:5 (1971), 1173. doi: 10.1111/1540-6261.1971.tb01763.x

Academic Journal Articles

Booth, G. Geoffrey. “Programming Bank Portfolios under Uncertainty: An Extension.” *Journal of Bank Research*, 3:1 (1972), 28-40. Reprinted in *Systems and Management Science*, edited by Russel L. Ackoff. New York: Mason and Lipscomb, 1974, pp. 519-531.

Booth, G. Geoffrey, Ephraim P. Smith, Louis R. Desfosses, and Fred R. Kaen. “Potential Information Flows Among Large Commercial Banks and Industrial Corporations.” *Business and Economic Perspectives*, 2:1 (1976), 1-11.

Mojena, Richard, G. Geoffrey Booth, and James P. Bowman. “A Deterministic Model for the Housing Decision.” *OMEGA, The International Journal of Management Science*, 4:1 (1976), 85-91. doi: 10.1016/0305-483(76)90042-6

Booth, G. Geoffrey, and Jeffrey E. Jarrett. “The Identification and Estimation of a University’s Economic Impacts.” *The Journal of Higher Education*, 47:5 (1976), 565-576. doi: 10.2307/1979221

Booth, G. Geoffrey, and Gordon H. Dash, Jr. “Bank Portfolio Management Using Nonlinear Two Stage Goal Programming.” *The Financial Review*, 12:1 (1977), 59-64. doi: 10.1111/j.1540-6288.1977.tb00952.x

Burt, John, Fred R. Kaen, and G. Geoffrey Booth. “Foreign Exchange Market Efficiency Under Flexible Exchange Rates.” *The Journal of Finance*, 32:4 (1977), 1325-1330. doi: 10.1111/j.1540-6261.1977.tb03330.x

Della Bitta, Albert J., David L. Loudon, G. Geoffrey Booth, and Richard R. Weeks. “Estimating the Economic Impact of a Short-Term Tourist Event.” *Journal of Travel Research*, 16:2 (1977), 10-15. doi: 10.1177/004728757701600203.

Booth, G. Geoffrey, and Richard Mojena. “Switching Model for the Housing Decision.” *OMEGA, The International Journal of Management Science*, 6:1 (1978), 99-100. doi: 10.1016/0305-0483(78)90046-4

Booth, G. Geoffrey, and Fred R. Kaen. “Gold and Silver Spot Prices and Market Information Efficiency.” *The Financial Review*, 14:1 (1979), 21-26. doi: 10.1111/j.1540-6288.1979.tb01743.x

Academic Journal Articles (cont.)

Burt, John, Fred R. Kaen, and G. Geoffrey Booth. "Foreign Exchange Market Efficiency Under Flexible Exchange Rates: Reply." *The Journal of Finance*, 34:3 (1979), 791-93. doi: 10.1111/1540-6261.1979.tb02144.x

Booth, G. Geoffrey, and Gordon H. Dash, Jr. "Alternative Programming Structures for Bank Portfolios." *Journal of Banking and Finance*, 3:1 (1979), 67-82. doi: 10.1016/0378-4266(79)90006-2

Booth, G. Geoffrey, Fred R. Kaen, and Peter E. Koveos "Currency Interdependence in Foreign Exchange Markets." *The Financial Review*, 15:3 (1980), 36-44. doi: 10.1111/j.1540-6288.1980.tb00484.x

Booth, G. Geoffrey, Fred R. Kaen, and Peter E. Koveos. "Foreign Exchange Market Behavior: 1975-1978." *Rivista Internazionale di Scienze Economiche e Commerciali* (currently titled *International Review of Economics*), 28 (April, 1981), 311-326.

Booth, G. Geoffrey, Fred R. Kaen, and Peter E. Koveos. "Persistent Dependence in Gold Prices." *Journal of Financial Research*, 5:1 (1982), 85-93. doi: 10.1111/j.1475-6803.1982.tb00628.x

Booth, G. Geoffrey, and Peter E. Koveos. "Employer Perceptions of a CETA Program." *Thrust*, (Summer/Fall, 1982), 83-94.

Booth, G. Geoffrey, Fred R. Kaen, and Peter E. Koveos. "R/S Analysis of Foreign Exchange Rates Under Two International Monetary Regimes." *Journal of Monetary Economics*, 10:3 (1982), 407-415. doi: 10.1016/0304-3932(82)90035-6

Booth, G. Geoffrey, and Peter E. Koveos. "Employment Fluctuations: A R/S Analysis." *Journal of Regional Science*, 23:1 (1983), 19-31. doi: 10.1111/j.1467-9787.1983.tb00781.x

Booth, G. Geoffrey, and Elizabeth Brannigan [Booth]. "Further Investigation into Regional Business Cycles." *The New England Journal & Business Economics* (currently titled *Journal of Business and Economic Studies*), (Spring, 1983), 1-10.

Kaen, Fred R., Billy P. Helms, and G. Geoffrey Booth. "The Integration of Eurodollar and U.S. Money Market Interest Rates in the Futures Market." *Weltwirtschaftliches Archiv*, 119:4 (1983), 601-615. doi: 10.1007/bf02706683

Booth, G. Geoffrey, and Bruce Seifert. "News and Exchange Rates: Some Empirical Tests." *Rivista Internazionale di Scienze Economiche e Commerciali* (now titled *International Review of Economics*), 31: (October/November, 1984), 1017-1032.

Milonas, Nicholas, Peter E. Koveos, and G. Geoffrey Booth. "Memory in Commodities Futures Contracts: A Comment." *Journal of Futures Markets*, 5:1 (1985), 113-114. doi: 10.1002/fut.3990050111

Booth, G. Geoffrey, James E. Duggan, and Peter E. Koveos. "Deviations from Purchasing Power Parity, Relative Inflation, and Exchange Rates." *The Financial Review*, 20:2 (1985), 195-218. doi: 10.1111/j.1540-6288.1985.tb00176.x

Academic Journal Articles (cont.)

Frankfurter, George M., and George [Geoffrey] Booth. "Further Evidence of the Role of Nonsystematic Risk in Efficient Portfolios." *Quarterly Review of Economics and Business*, 25:2 (1985), 38-48.

Kim, Moon, and G. Geoffrey Booth. "Yield Structure of Taxable vs. Nontaxable Bonds." *Journal of Financial Research*, 8:2 (1985), 95-105. doi: 10.1111/j.1475-6803.1985.tb00391.x

Booth, G. Geoffrey, Elizabeth Brannigan [Booth], and William T. Hold "Banking Institutions as an Alternative Insurance Delivery System: Some Consumer Perceptions." *Northeast Journal of Business & Economics* (currently titled *Journal of Business and Economic Studies*), (Fall/Winter, 1985), 1-14.

Kim, Moon, G. Geoffrey Booth, and Chunchi Wu. "Stock Returns, Inflation, and the Phillips Curve." *Southern Economic Journal*, 52:4 (1986), 973-983. doi: 10.2307/1059158

Akgiray, Vedat, and G. Geoffrey Booth "Stock Price Processes with Discontinuous Time Paths: An Empirical Examination." *The Financial Review*, 21:2 (1986), 163-184. doi: 10.1111/j.1540-6288.1986.tb01117.x

Booth, G. Geoffrey, and Peter E. Koveos. "A Programming Model for Bank Hedging Decisions." *Journal of Financial Research*, 9:3 (1986), 271-279. doi: 10.1111/j.1475-6803.1986.tb00457.x

Akgiray, Vedat, and G. Geoffrey Booth. "Compound Distribution Models of Stock Returns" An Empirical Comparison." *Journal of Financial Research*, 10:3 (1987), 269-280. doi: 10.1111/j.1475-6803.1987.tb00497.x

Booth, Elizabeth B., and G. Geoffrey Booth. "Exchange Rate Bubbles: Some New Evidence." *Rivista Internazionale di Scienze Economiche e Commerciali* (currently titled *International Review of Economics*), 34: (November/December, 1987), 1053-1068.

Akgiray, Vedat, G. Geoffrey Booth, and Otto Loistl "Stable Parameter Estimates for German Price Relatives." *Allgemeines Statistisches Archiv* (currently titled *Advances in Statistical Analysis*), 71:4 (1987), 325-333.

Akgiray, Vedat, and G. Geoffrey Booth. "The Stable-Law Models of Stock Returns," *Journal of Business & Economic Statistics* (currently titled *Advances in Statistical Analysis*), 6:1 (1988), 51-57. doi: 10.2307/1391417

Akgiray, Vedat, G. Geoffrey Booth, and Bruce Seifert. "Distribution Properties of Latin American Black Market Exchange Rates." *Journal of International Money and Finance*, 7:1 (1988), 37-48. doi: 10.1016/0261-5606(88)90004-6

Aydogan, Kursat, and G. Geoffrey Booth. "Are There Long Cycles in Common Stock Returns?" *Southern Economic Journal*, 55:1 (1988), 141-149. doi: 10.2307/1058862

Akgiray, Vedat, and G. Geoffrey Booth. "Mixed Diffusion-Jump Process Modeling of Exchange Rate Movements." *Review of Economics and Statistics*, 70:4 (1988), 631-637. doi: 10.2307/1935826

Academic Journal Articles (cont.)

Booth, G. Geoffrey, and Wolfgang Bessler. "Goal Programming Models for Managing Interest-Rate Risk." *OMEGA, The International Journal of Management Science*, 17:1 (1989), 81-89. doi: 10.1016/0305-0483(89)90023-6

Akgiray, Vedat, G. Geoffrey Booth, and Otto Loistl "Stable Laws are Inappropriate for Describing German Stock Returns." *Allgemeines Statistisches Archiv* (currently titled *Advances in Statistical Analysis*), 7::3 (1989), 115-121.

Akgiray, Vedat, Kursat Aydogan, G. Geoffrey Booth, and John J. Hatem) "A Causal Analysis of Black and Official Exchange Rates: The Turkish Case." *Weltwirtschaftliches Archiv*, 125:2 (1989), 337-345. doi: 10.1007/bf02707564

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