

# HOW TO PREPARE DOCUMENTS FOR JOURNAL PUBLICATION

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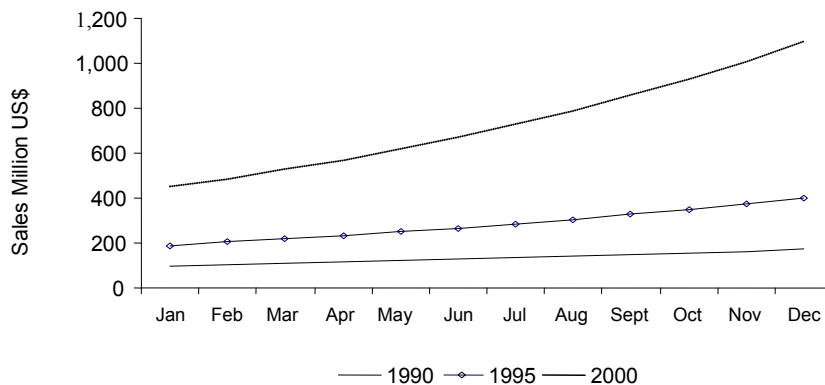
| Element                      | Case                   | Font Type                     |
|------------------------------|------------------------|-------------------------------|
| Paper Title                  | All Uppercase          | 18 Bold Times New Roman       |
| Authors Name and Affiliation | Title case             | 11 Times New Roman            |
| First Level Title            | All Uppercase          | 11 Bold Times New Roman       |
| Second Level                 | Title case             | 11 Underlined Times New Roman |
| Document Text                | Sentence case          | 11 justified Times New Roman  |
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| Text within figures          | Sentence or Title case | 8 Arial                       |

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Figure 1: YX Company Sales Growth 1990 Through 2000



*This figure shows the sales growth of YX company from 1990 through 2000. Sales figures were taken from YX company annual reports covering the fiscal years 1990, 1995 and 2000.*

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$$E(r) = \frac{\sum XiPi}{n} \quad (1)$$

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When conducting regression analysis, be sure to include an equation in the text of the document to indicate the model that is estimated. It should look something like:

$$R_{i,deflated} = \lambda_0 + \lambda_1 Ln(PR) + \lambda_2 Ln(ER) + \lambda_3 Ln(FR) + \epsilon_i \quad (1)$$

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## APPENDIX

Appendix section should follow your conclusion section.

## REFERENCES

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Handymanson, Moneyguy (2002) "How to Make Money as a Handyman," *The Journal of Handyman Workers*, vol. 4(3), August, p. 145-149

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## **TITLE**

### **TEACHING NOTES**

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Open Microsoft Word 2010

Click on the “File” Tab

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Check Boxes: Check the following boxes only:

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Click “Recheck document”

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Click "OK"

From the main Microsoft Word 2010 Menu on the top of the screen  
Click "Review"  
Click "Spelling and Grammar"

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Open Microsoft Word 2007  
Click on the "Office Insignia" on the upper left corner of the screen.  
Click on "Word Options" at the bottom of the screen

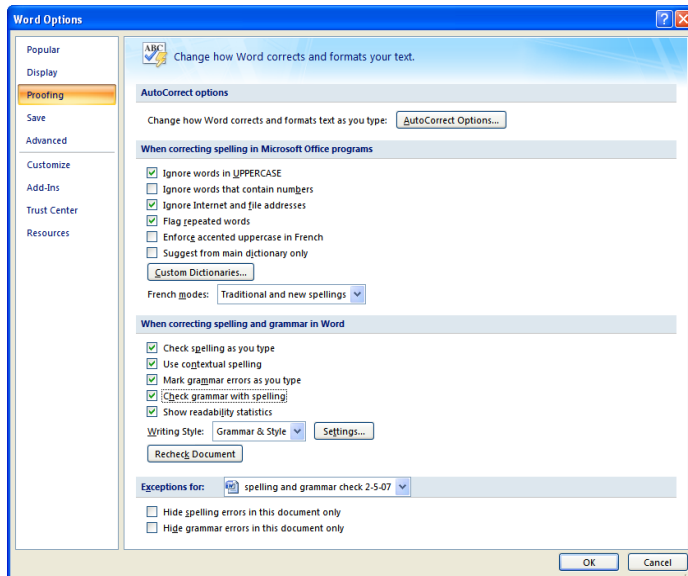
Select "Language Settings"  
Under "Primary Editing Language"  
Select "English (U.S.)"

Select "Proofing"  
Check Boxes: Check the following boxes only:

- "Ignore words in upper case"
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- "Flag repeated words"

- "Check spelling as you type"
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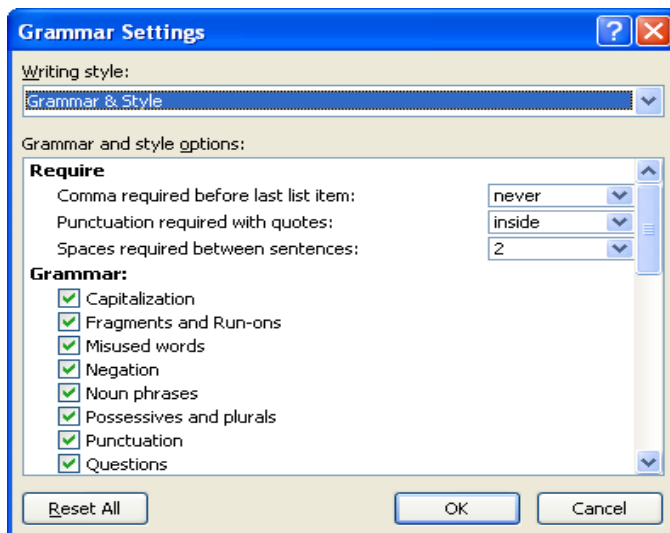
Select “Grammar and Style”

Click on “Settings”

Set “Spacing required between sentences” to “2”

Check Boxes: Make sure all boxes are checked

Click “OK”



Click “Recheck document”

Respond “Yes” to the pop up screen

Click “OK”

From the main Microsoft Word 2007 Menu on the top of the screen

Click “Review”

Click “Spelling and Grammar”

In Microsoft Word, 2003

Under the “Tools Menu”, select “Options”. Under the “Spelling and Grammar” tab, make the following settings:

Writing Style: Grammar and Style

Check Boxes: Check the following boxes only:

- Check spelling as you type
- Check grammar as you type
- Check grammar with spelling
- Show readability statistics
- Ignore internet and file address

Then click on the “recheck document” button and reply “Yes” to the popup question. Click “OK”.

From the main menu, go to “Tools” then “Spelling and Grammar”

Make sure the “Check Grammar” box is checked.  
Select “English (U.S)” for the dictionary language.

**BELOW YOU WILL FIND A SAMPLE OF A PROPERLY FORMATTED PAPER**



## METHODOLOGY

### Data

We obtained tick-by-tick data of the options on the FTSE 100 index for the year 2001 from EURONEXT. The options on the FTSE 100 index traded on the London International Financial Futures and Options Exchange (LIFFE) are of the European style and expire on the third Friday of the contract delivery month or the last trading day preceding the third Friday, when the third Friday is not a business day.

### Model

This work analyzes intramarket spreads, considering Anhydrous Fuel Alcohol Future Contracts traded at BM&F (negotiated from January 2006 to July 2007) and Ethanol Futures (Denatured Fuel Ethanol), negotiated, with the same purpose, at CBOT (from January 2006 to September 2007).

$$M_m = \frac{\sum_{t=1}^T S_{m,t}}{T} \quad (1)$$

To further examine the differences in rankings, we compute the change in ranking for each university in the sample. Defining the raw ranking for university  $i$  as  $RRNK_i$  and the COL adjusted ranking to be  $COLRNK_i$ , then the rank difference is:

$$= \quad - \quad (2)$$

To conserve space we do not report rank changes here, but do use them for our calculations. The interested reader can easily compute the rank differences as needed.

## RESULTS AND DISCUSSIONS

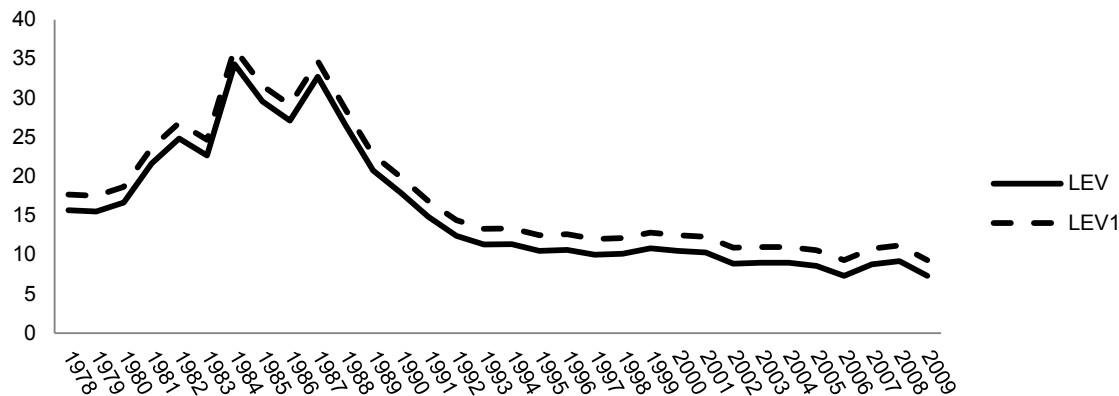
In Table 1 and Figure 1, the results of the spread operation are presented with delivery months of BM&F. In general, that is, considering all months of each operation (at the bottom of Table 1, denominated “total”), it can be seen that four out of five positions present negative daily average revenue, except for “E”. Among them, the operation “C” was the one that presented the greatest volatility (calculated by the standard deviation), followed by the operations “D”, “E”, “A” and “B”, respectively.

Table 1: Distribution of Universities

| STATE        | ALL        | DOCTORATE  | MASTER    | BACHELOR  | ASSOCIATE  | LAW       |
|--------------|------------|------------|-----------|-----------|------------|-----------|
| AK           | 1          | 0          | 0         | 0         | 1          | 0         |
| AL           | 3          | 3          | 0         | 0         | 0          | 0         |
| AR           | 1          | 1          | 0         | 0         | 0          | 0         |
| AZ           | 11         | 3          | 1         | 0         | 7          | 0         |
| CA           | 130        | 34         | 10        | 9         | 71         | 6         |
| CO           | 6          | 4          | 1         | 1         | 0          | 0         |
| CT           | 16         | 9          | 4         | 1         | 2          | 0         |
| DC           | 7          | 5          | 1         | 0         | 0          | 1         |
| DE           | 2          | 2          | 0         | 0         | 0          | 0         |
| IA           | 3          | 2          | 0         | 1         | 0          | 0         |
| WV           | 1          | 1          | 0         | 0         | 0          | 0         |
| <b>TOTAL</b> | <b>500</b> | <b>244</b> | <b>80</b> | <b>42</b> | <b>107</b> | <b>27</b> |

*This table shows the number of observations used in the analysis of each state. The column labeled ALL indicate the number of observations in the full sample without regard to type of degree offered. The columns labeled DOCTORATE, MASTER, BACHELOR ASSOCIATE, LAW indicate the number of observations in each state where the degree level indicated was the highest offered.*

Figure 1: S&L Industry Leverage Ratios



This figure shows the trend in industry leverage ratio during the period 1978-2009. Leverage has remained more stable prior to the subprime mortgage crisis than at the height of the S&L debacle. Overall, leverage has decreased during this period. Ratios are calculated from OTS (2009) database.

## CONCLUSION

This article demonstrated that there is not a great difference among gains with intramarket spread at BM&F and CBOT, it was verified that the gained profitability in the Anhydrous Fuel Alcohol of BM&F and Ethanol Futures of CBOT are not significant to the point of reaching larger value in the Stock that has greater liquidity (CBOT), and most of the months for both Stocks presented losses, so the possibility of most of these losses are statistically equal to zero. In this sense, the traded volume in those Stocks was not the decisive factor in the magnitude of the profitability obtained by the player.

## Limitations

In this paper, we only consider the implied volatility of options where the underlying asset is the stock index. It is therefore interesting to extend this research to consider the behavior of implied volatility for option on individual stocks and examine whether any significant differences exist in the underlying asset, which is not the stock index. Finally, another possible venue of future research is to extend this study to international markets and to more recent.

## REFERENCES

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Zeglen M.E. and G. Tesfagiorgis (1993) "Cost of Living and Taxation Adjustments in Salary Comparisons," *Paper Presented at the Thirty-Third Annual Forum of the Association for Institutional Research May 16-19, The Chicago Marriott, Chicago, IL.* p. 1-22.

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Acknowledgements will go in this section (funding organization, reviewers, etc)

## BIOGRAPHY

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## APPENDICES

### Appendix A: Salaries for Law Degree Granting Institutions Only

| UNIVERSITY              | AVG<br>FT<br>SAL | COLA<br>ADJ<br>SAL | SAL<br>RANK | COLA<br>SAL<br>RANK | UNIVERSITY           | AVG<br>FT<br>SAL | COLA<br>ADJ<br>SAL | SAL<br>RANK | COL<br>SAL<br>RANK |
|-------------------------|------------------|--------------------|-------------|---------------------|----------------------|------------------|--------------------|-------------|--------------------|
| South Texas C of Law    | 117,33           | 128,936            | 7           | 1                   | Roger Williams U Sch | 98,876           | 83,793             | 15          | 15                 |
| Thomas M. Cooley Law    | 101,79           | 124,135            | 13          | 2                   | Franklin Pierce Law  | 89,367           | 83,521             | 22          | 16                 |
| Michigan St U C of Law  | 108,03           | 120,034            | 8           | 3                   | Cal. Western Sch of  | 107,31           | 83,187             | 9           | 17                 |
| Albany Law Sch          | 120,95           | 115,193            | 6           | 4                   | New Engl& Sch of     | 99,147           | 78,069             | 14          | 18                 |
| New York Law Sch        | 154,47           | 114,427            | 1           | 5                   | U of Cal. Hastings C | 129,23           | 77,854             | 3           | 19                 |
| Dickinson Law- Penn St  | 106,77           | 113,593            | 10          | 6                   | Thomas Jefferson Sch | 90,885           | 70,453             | 18          | 20                 |
| John Marshall Law Sch   | 125,87           | 110,419            | 4           | 7                   | Massachusetts Sch of | 98,440           | 70,314             | 16          | 21                 |
| William Mitch. C of Law | 104,83           | 103,794            | 11          | 8                   | West. St U-C of Law  | 89,815           | 70,168             | 20          | 22                 |
| Southern U Law Center   | 89,874           | 103,303            | 19          | 9                   | San Joaquin C of Law | 72,586           | 69,130             | 27          | 23                 |
| Appalachian Sch of Law  | 82,553           | 97,121             | 25          | 10                  | Southern New Engl    | 84,135           | 65,221             | 24          | 24                 |
| Ave Maria Sch of Law    | 94,455           | 96,383             | 17          | 11                  | U of the DC DA       | 79,879           | 61,922             | 26          | 25                 |
| Southwestern Law Sch    | 123,88           | 94,572             | 5           | 12                  | CUNY Law Queens      | 104,40           | 51,180             | 12          | 26                 |
| Florida Coastal S Law   | 86,738           | 93,267             | 23          | 13                  | Brooklyn Law Sch     | 134,06           | 35,560             | 2           | 27                 |
| Vermont Law Sch         | 89,402           | 85,963             | 21          | 14                  |                      |                  |                    |             |                    |

*This table shows the rankings of U.S. law degree granting institutions based on compensation paid to faculty. AVG FT SAL is the average full time salary paid as reported by [www.stateuniversity.com](http://www.stateuniversity.com). COLA ADJ SAL is the cost of living adjusted salary. SAL RANK ranks the institutions based on the salary paid to faculty. COLA SAL RANK ranks the institutions based on cost of living adjusted salaries.*