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University of Chicago and Harvard University, respectively. We acknowledge with thanks helpful comments on earlier versions by Paul Asquith, Michael Brennan, Sudipto Bhattacharya, George Constantinides, Douglas Diamond, Chrisostomo Garcia, John Gould, Sanford Grossman, Bengt Holmstrom, Gur Huberman, Jonathan Ingersoll, Kose John, Charles Kahn, Edward Lazear, James Ohlson, Artur Raviv, Richard ...

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