Box List: **Raymond M. Leuthold**
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Series 1: Publications, 1969-2004
Contains his CV, and books, journal articles, reports, and conference proceedings authored and co-authored by Raymond M. Leuthold, arranged chronologically with journal articles first and books second.
Box 1

1. Curriculum Vitae, ca. 2015
2. Articles, 1969
    - An Analysis of Daily Fluctuations in the Hog Economy. *American Journal of Agricultural Economics* 51: 849-865(November 1969)
3. Articles, 1970-1974
    - Daily Pricing Relationships in Illinois Hog Markets, *Illinois Agricultural Economics*, (January 1970)
    - (With A.J.A. MacCormick, A. Schmitz, and D.G. Watts). Forecasting Daily Hog Prices and Quantities: A Study of Alternative Forecasting Techniques, *Journal of the American Statistical Association* 65: 90-107 (March 1971)
    - On Combining Information Theory and Bayesian Analysis*, Canadian Journal of Agricultural Economics* 19 (November 1971)
    - Random Walk and Price Trends: The Live Cattle Futures Markets, *the Journal of Finance* 27: 879-889(September 1972)
    - (With Gregory S. Taylor). The Influence of Futures Trading on Cash Cattle Price Variations, *Food Research Institute Studies* 13: 29-35(1974)
    - The Price Performance on the Futures Market of a Non-storable Commodity: Life Beef Cattle, *American Journal of Agricultural Economics* (May 1974)
4. Articles, 1975-1979
    - Evaluating the Price Performance of the Live Beef Cattle Futures Contract. *Illinois Agricultural Economics* (January 1975)
    - On the Use of Theil's Inequality Coefficients. *American Journal of Agricultural Economics* 57: 344-346 (May 1975)
    - Changes in the Retail Elasticities of Demand for Beef, Pork, and Broilers. *Illinois Agricultural Economics* (July 1977)
    - An Analysis of the Futures-Cash Price Basis for Live Beef Cattle, *North Central Journal of Agricultural Economics* 1 (January 1979)
    - (With Peter A. Hartmann). A Semi-Strong Form Evaluation of the Efficiency of the Hog Futures Market. *American Journal of Agricultural Economics* 61: 482-489(August 1979)

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- (With Paul E. Peterson). Using the Hog Futures Market Effectively While Hedging, *Journal of American Society of Farm Managers and Rural Appraisers* 61: 6-12 (1979)

5. Articles, 1980-1984
    - (With Peter A. Hartmann). An Evaluation of the Forward-Pricing Efficiency of Livestock Futures Markets. *North Central Journal of Agricultural Economics* 3: 71-80 (January 1980)
    - (With Peter A. Hartmann). A Semi-Strong Form Evaluation of the Efficiency of the Hog Futures Market: Reply. *American Agricultural Economics Association* 62: 585-587 (1980)
    - (With R. Scott Mokler). Feeding-Margin Hedging in the Cattle Industry pp. 57-68 (1980)
    - Letters to the Editor. *Financial Analysts Journal* p11 (January-February 1982)
    - (With Paul E. Peterson). Using Mechanical Trading Systems to Evaluate the Weak from Efficiency of Futures Market. *Southern Journal of Agricultural Economics* (July 1982)
    - On The Misuse of Theil's Inequality Coefficient. Agricultural Economics Research 34: 39 (October 1982)
    - (With Tso-Kwei Peng). Using Time Series Analysis in Specifying an Econometric Model: The Case for Taiwan Hogs. *Journal of Agricultural Economics* pp. 147-163 (December 1982)
    - (With Paul E. Peterson). The Cash-Futures Prices Spread For Live Hogs. *North Central Journal of Agricultural Economics* 5: 25-29 (January 1983)
    - Commercial Use and Speculative Measures of the Livestock Commodity Future Markets, *Journal of Future Markets* 3: 113-135 (1983)
    - (With Chenge-Few Lee). Investment Horizon, Risk, and Return in Commodity Future Markets: An Empirical Analysis with Daily Data. *Quarterly Review of Economics and Business* 23: 6-18 (1983)
    - (With Richard C. Leuck). Agribusiness Firms as Users of Financial Futures: The Case of Grain Elevators pp. 223-234 (1984)
    - (With Jon van Blokland). Futures: A Guide for Farms and Lenders Using the Futures Market in Financial Planning. University of Illinois at Urbana-Champaign College of Agriculture Cooperative Extension Service Circular 1191 (1984)
    - (With Philip Garcia and Mohamed E. Sarhan). Basis Risk: Measurement and Analysis of Basis Fluctuations for Selected Livestock Markets. *American Journal of Agricultural Economics* 66: 499-504 (1984)
6. Articles, 1985-1989
    - (With Kim S. Harrison). A Comparison of Alternatives Forecasting Techniques for Livestock Prices: A Case Study. North Central Journal of Agricultural Economics 7: 40-50 (January 1985)
    - (With Cheng F. Lee and Jean E. Cordier). The Stock Market and the Commodity Futures Market: Diversification and Arbitrage Potential. *Financial Analysts Journal* pp.53-60 (July-August 1985)
    - (With Steven T. Sonka and Michael A. Hudson). Computers in Agricultural Decision Maker. *Illinois Research* 28: 8-9 (Spring/Summer 1986)
    - (With Philip Garcia and Hector Zapata). Lead-Lag Relationships between Trading Volume and Price Variability: New Evidence. *The Journal of Futures Markets* 6: 1-10 (1986)

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- (With Gopal Naik). A Note on Qualitative Forecast Evaluation. *American Journal of Agricultural Economics* 68: 721-726 (August 1986)
- Using Microcomputers for Student Problem Sets. *NACTA Journal* pp. 36-38, 1986
- (With Paul E. Peterson). A Portfolio Approach to Optimal Hedging for a Commercial Cattle Feedlot. *The Journal of Futures Markets* 7: 119-133 (1987)
- (With Michael A Hudson and Gboroton F. Sarassoro). Commodity Future Price Changes: Recent Evidence for Wheat, Soybeans and Live Cattle. *The Journal of Future Markets* 7: 287-301 (1987)
- (With Philip Garcia, T. Randall Fortenbery, and Gboroton F. Sarassoro). Pricing Efficiency in the Live Cattle Futures Markets: Further Interpretation and Measurement. *American Journal of Agricultural Economics* 70: 162-169 (February 1988)
- (With Gboroton F. Sarassoro). Offshore Commodity Hedging Under Floating Exchange Rates: Comments. *American Journal of Agricultural Economics* 70: 724-725 (August 1988)
- (With Gopal Naik). Cash and Futures Price Relationships for Non-storable Commodities: An Empirical Analysis Using a General Theory. *Western Journal of Agricultural Economics* 13: 327-338 (December 1988)
- (With Nen-Jing Chen). An Analysis of Alternative Hedging Strategies for Importing Corn: The Case of Taiwan. *Journal of Agricultural Economics* 43 (December 1988)
- (With Gboroton F. Sarassoro). International Risk Management: Optimal Hedging for the Government Export Agency in the Ivory Coast pp. 318-322 (1989)
- (With Philip Garcia, Brian D. Adam, and Wayne I. Park). An Examination of the Necessary and Sufficient Conditions for Market Efficiency: The Case of Hogs. *Applied Economics* 21: 193-204 (1989)
- (With Wayne I. Park and Philip Garcia). Using a Decision Support Framework to Evaluate Forecasts. *North Central Journal of Agricultural Economics* 11: 233-242 (1989)
- (With Philip Garcia and Robert J. Hauser). Commodity Futures and Options Markets: Tools of the Trade. *Illinois Research* 31: 24-27 (Spring/Summer 1989)
- (With Michael A. Hudson and Steven T. Sonka). Microcomputer-Based Networks for Teaching Agricultural Marketing. NACTA Journal pp. 38-41 (December 1989)

7. Articles, 1990-1994
    - (With Nen-Jing Chen). A Comparison of Alternative Corn Importing Strategies for Taiwan pp. 259-272 (1990)
    - (With Dah-Nein Tzang). Hedge Rations under Inherent Risk Reduction in a Commodity Complex. *The Journal of Futures Markets* 10: 497-504 (1990)
    - (With Diby M. Kouadio). Optional Cross-Hedging Alternatives for CFA Franc. African Development Review pp. 35-46 (1991)
    - (With Brian D. Adam, Michael A Hudson, and Clark A. Roberts). Information, Buyer Concentration, and Risk Attitudes: An Experimental Analysis. Review of Agricultural Economics 13: 59-71 (January 1991)
    - (With Gopal Naik). A Note on the Factors Affecting Corn Basis Relationships. Southern Journal of Agricultural Economics pp. 147-153 (July 1991)
    - (With Gboroton F. Sarassoro). Managing Multiple International Risks Simultaneously with an Optimal Hedging Model. Agricultural Economics 6: 31-47 (1991)
    - (With Philip Garcia and Nabil Chaherli). Information, Pricing and Efficiency in Cash and Futures Markets: The Case of Hogs pp. 27-33 (1992)

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- (With Don R. Rich). Feeder Cattle Cash Settlement: Hedging Risk Reduction or Illusion. The Journal of Futures Market 13: 497-514 (1993)
- OFOR Exchange newsletter, University of Illinois Office for Futures and Options Research (August 1993)
- OFOR Exchange newsletter, University of Illinois Office for Futures and Options Research (spring 1994)
- Evaluating Futures Exchanges in Liberalizing Economies. Development Policy Review 12: 149-163 (June 1994)
- OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (fall 1994)
- (With Philip Garcia and Richard Lu). The Returns and Forecasting Ability of Large Traders in the Frozen Pork Bellies Futures Market. *The Journal of Business* 67: 458-473 (July 1994)
- Cash Settlement versus Physical Delivery: The Case of Livestock. The Review of Futures Markets 11: 175-183 (1994)
- OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (spring 1995)
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- Futures Markets in the 21st Century. *The Quarterly Review of Economics and Finance* 3: 17 (Summer 1995)
- (With Philip Garcia and Jae-Sun Roh). Simultaneously Determined, Time-Varying Hedge rations in the Soybean Complex. Applied Economics 27: 1127-1134 (1995)

8. Articles, 1995-1999
    - OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (spring 1996)
    - OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (fall 1996)
    - OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (fall 1997)
    - (With Philip Garcia, Scott H. Irwin, and Li Yang). The Value of Public Information in Commodity Future Markets. *Journal of Economic Behavior Organization* 32: 559-570 (1997)
    - OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (fall 1998)
    - OFOR Exchange newsletters, University of Illinois Office for Futures and Options Research (fall 1999)
    - (With Mark R. Manfredo). Value-at-Risk Analysis: A Review and the Potential for Agricultural Applications. *Review of Agricultural Economics* 21: 99-111 (1999)
    - (With Mikhail A. Noussinov). Optimal Hedging Strategies for the U.S. Cattle Feeder. *Journal of Agribusiness* 17: 1-19 (Spring 1999)
9. Articles, 2000-2004
    - (With Min-Kyoung Kim). The Distributional Behavior of Futures Prices Spreads. *Journal of Agricultural and Applied Economics* 32: 73-87 (April 2000)
    - (With Min-Kyoung Kim). Managing Overnight Corn Price Risks: E*Hedging versus Tokyo. *Journal of Agribusiness* 13: 275-288 (Fall 2000)

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- (With Joost M.E. Pennings). The Motivation for Hedging Revisited. *Journal of Futures Markets* 20: 865-885 (2000)
- (With Joost M.E. Pennings). The Role of Farmers' Behavioral Attitudes and Heterogeneity in Futures Contracts Usage. *American Journal of Agricultural Economics* 82: 908-919 (November 2000)
- (With Mark R. Manfredo and Scott H. Irwin). Forecasting Fed Cattle, Feeder Cattle, and Corn Cash Price Volatility: The Accuracy of Time Series, Implied Volatility, and Composite Approaches. *Journal of Agricultural and Applied Economics* 33: 523-538 (December 2001)
- (With Mark R. Manfredo). Market Risk and the Cattle Feeding Margin: An Application of Value-at-Risk. *Agribusiness* 17: 333-353 (2001)
- (With Joost M.E. Pennings). Introducing New Futures Contracts: Reinforcement versus Cannibalism. *Journal of International Money and Finance* 20: 659-675 (2001)
- (With Philip Garcia). A Selected Review of Agricultural Commodity Futures and Options Markets. *European Review of Agricultural Economics* 31: 235-272 (2004)

Books

10. *Commodity Markets and Future Prices* (Chicago: Chicago Mercantile Exchange, 1979)

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Box 2

Books

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2. (With Parry Dixon) *Proceedings from the First Annual Livestock Futures Research Symposium, Chicago, IL June 13-14, 1979*. (Chicago: Chicago Mercantile Exchange, 1979)
3. *The Frozen Pork Bellies Futures Market: Characteristics, Performance, and Evaluation* (Chicago Mercantile Exchange, 1993)
4. "Preface" in T.A. Hieronymus, Ed. *A Revisionist Chronology of Papers by T.A. Hieronymus: A Consistency of Biases* (University of Illinois at Urbana-Champaign Office for Futures and Options Research, 1997)