

**Frank J. Jones, Ph.D.**  
**Professor of Finance**  
**San Jose State University**

**Selected Recent Publications**

**Peer Reviewed Journal Articles**

- “Lessons on Investment Management from the Global Recession and Bear Market,” Journal of Investment Management, First Quarter 2010, pp. 5-22.
- “Rebalancing Strategy for Stocks and Bonds Asset Allocation”, Maretno A. Harjoto and Frank J. Jones, Journal of Wealth Management, Summer 2006.
- “Determinants of Tracking Error for Equity Portfolios,” Raman Vardharaj, Frank J. Fabozzi and Frank J. Jones, Journal of Investing, Summer 2004.
  - Reprinted in “The CFA Digest,” vol. 35, no. 1 (February 2005), pp. 61-63.
- “The New Faces of the Markets,” Frank J. Jones, Financial Analysts Journal, January/February, 2002.

**Book Reviews in Peer Reviewed Journals**

- Book Review: “Capital Ideas Evolving,” Peter Bernstein, John Wiley & Sons, Inc., 2007. Journal of Investment Management, Second Quarter, 2008.
- Book Review: “The Nobel Memorial Laureates in Economics: An Introduction to Their Careers and Main Published Works,” 2005, Howard R. Vane and Chris Mulhearn, Edward Edgar Publishing, Cheltenham, U.K.; Northampton, MA, USA, Journal of Investment Management, July/August, 2006.

**Books**

- Mark J. P. Anson, Frank J. Fabozzi and Frank J. Jones, The Handbook of Traditional and Alternative Investment Vehicles, John Wiley & Sons, Inc., 2010
- Foundations of Financial Markets and Institutions, Fourth Edition, Frank J. Fabozzi, Franco Modigliani, and Frank J. Jones, Prentice Hall, Upper Saddle River, New Jersey, 2010 (Chinese translation due in 2011).  
(Note: This edition was written by Fabozzi and Jones in honor of Modigliani, Nobel Prize winner in 1985, who was a contributor in previous editions of this book, but who passed away in 2003.)
- Foundations of Financial Markets and Institutions, Third Edition, Frank J. Fabozzi, Franco Modigliani, Frank J. Jones, and Michael G. Ferri, Prentice Hall, 2002

- The Futures Game: Who Wins? Who Loses? Why? Third Edition, Chinese Translation, Richard J. Teweles and Frank J. Jones, Edited by Ben Warwick, The Mc-Graw Hill Companies, 1999. (Chinese translation in 2007).
- The Futures Game: Who Wins? Who Loses? Why?, Second Edition, Richard J. Teweles and Frank J. Jones, McGraw Hill, 1987.

### **Chapters in Books**

- Institutional Investment Management, Equity and Bond Portfolio Strategies and Applications, Frank J. Fabozzi. John Wiley & Sons, Inc., 2009.  
The following chapters in this book were co-authored with its author Frank J. Fabozzi, as stated in the book's acknowledgements ("Below I have identified my co-authors of chapters in the book."):
  - Chapter 6: The U.S Equity Markets. (Frank J. Jones)
  - Chapter 11: Managing a Common Stock Portfolio with Fundamental Factor Models (Frank J. Jones and Raman Vardharaj).
  - Chapter 25: Investment Companies, Exchange- Traded Funds, and Investment Oriented Life Insurance. (Frank J. Jones)
- The Handbook of Finance: Volume I, Frank J. Fabozzi (ed.), Hoboken, NJ: John Wiley & Sons, Inc., 2008.
  - o (Sec. 11) Frank J. Jones and Frank J. Fabozzi, The U.S. Equity Markets
  - o (Sec. 60) Frank J. Jones and Frank J. Fabozzi, Investment Companies
  - o (Sec. 62) Frank J. Jones, Investment-Oriented Life Insurance
- The Handbook of Finance: Volume II, Frank J. Fabozzi (ed.), Hoboken, NJ: John Wiley & Sons, Inc. 2008.
  - o (Sec. 31) Frank J. Fabozzi, Raman Vandharaj, and Frank J. Jones, Fundamental Multifactor Equity Risk Models.
  - o (Sec. 32) Raman Vardharaj, Frank J. Fabozzi, and Frank J. Jones, Tracking Error and Common Stock Portfolio Management.

These two volumes were edited by Frank J. Fabozzi, editor of the Journal of Portfolio Management. Among the other contributing authors were, William F. Sharpe, Robert Engle, Harry Markowitz and Paul Samuelson, all Nobel Prize winners.

- "Fixed Income Investment Strategies," (Chapter 1) Frank J. Jones, Advanced Bond Portfolio Management, Frank J. Fabozzi (Ed.), John Wiley & Sons, 2006.
- "The Primary and Secondary Bond Markets" (Chapter 3), Frank J. Fabozzi and Frank J. Jones, Handbook of Fixed Income Securities, Seventh Edition, Frank J. Fabozzi (Ed.), McGraw Hill, 2005.
- The Handbook of Financial Instruments, Frank J. Fabozzi (Ed.) (2002)

- “Common Stock” (Chapter 4), Frank J. Fabozzi, Frank J. Jones and Robert Johnson.
  - “Investment Companies” (Chapter 21), Frank J. Jones and Frank J. Fabozzi.
  - “Investment-Oriented Life Insurance” (Chapter 24), Frank J. Jones.
- Theory and Practice of Investment Management, Frank J. Fabozzi and Harry M. Markowitz (Ed.) (2002)
- “Common Stock Trading Arrangements and Trading Costs” (Chapter 6), Frank J. Fabozzi, Frank J. Jones, Robert R. Johnson and Bruce M. Collins.
  - “Tracking Error and Common Stock Portfolio Management” (Chapter 7), Raman Vardharaj, Frank J. Jones and Frank J. Fabozzi.
  - “Multi-Factor Equity Risk Models” (Chapter 13), Frank J. Fabozzi, Frank J. Jones and Raman Vardharaj.
  - “Investment Companies” (Chapter 26), Frank J. Jones and Frank J. Fabozzi.
- “An Overview of Institutional Fixed Income Investment Strategies,” (Ch.1) Frank J. Jones, Professional Perspectives on Fixed Income Portfolio Management, Volume 1, Frank J. Fabozzi (Ed.), Published by Frank J. Fabozzi Associates, 2000.
- Handbook of Portfolio Management, Frank J. Fabozzi (Ed.), Published by Frank J. Fabozzi Associates, 1998.
- Chapters by Frank J. Jones:
- “Stock Portfolio Attribution Analysis,” (Ch.32) Frank J. Jones and Ronald N. Kahn.
  - “Fixed Income Attribution Analysis,” (Ch.33) Frank J. Jones and Leonard J. Peltzman.
- “Fixed Income Attribution Analysis,” Frank J. Jones and Leonard J. Peltzman (Ch. 28), Managing Fixed Income Portfolios, Frank J. Fabozzi Associates, 1997.
- “Fixed Income Attribution Analysis,” Frank J. Jones and Leonard J. Peltzman (Ch. 10), Selected Topics in Bond Portfolio Management, Frank J. Fabozzi (Ed.), Published by Frank J. Fabozzi Associates, 1997.