

Ming-Jen Chang

List of Publications by Year in descending order

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15
papers

57
citations

1937685

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1720034

7
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all docs

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docs citations

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times ranked

47
citing authors

#	ARTICLE	IF	CITATIONS
1	Order flow, bid-ask spread and trading density in foreign exchange markets. <i>Journal of Banking and Finance</i> , 2012, 36, 597-612.	2.9	11
2	Does real interest rate parity really hold? New evidence from G7 countries. <i>Economic Modelling</i> , 2015, 47, 299-306.	3.8	9
3	Announcement Effects and Asymmetric Volatility in Industry Stock Returns: Evidence from Taiwan. <i>Emerging Markets Finance and Trade</i> , 2011, 47, 48-61.	3.1	8
4	Capital control and exchange rate volatility. <i>North American Journal of Economics and Finance</i> , 2015, 33, 167-177.	3.5	7
5	Out-of-Sample Exchange Rate Forecasting and Macroeconomic Fundamentals: The Case of Japan. <i>Australian Economic Papers</i> , 2016, 55, 409-433.	2.2	4
6	Keeping up with the Joneses and exchange rate volatility in a Redux model. <i>International Review of Economics and Finance</i> , 2014, 29, 569-584.	4.5	3
7	Accounting for monetary and fiscal policy effects in a simple dynamic general equilibrium model. <i>Economic Research-Ekonomska Istrazivanja</i> , 2018, 31, 778-795.	4.7	3
8	Exchange Rate Forecasting with Real-Time Data: Evidence from Western Offshoots. <i>Research in International Business and Finance</i> , 2021, 59, 101538.	5.9	3
9	Using supervised kernel locality preserving projections to improve classifier performance on credit rating forecasting. <i>Journal of Information and Optimization Sciences</i> , 2011, 32, 189-204.	0.3	2
10	REAL EXCHANGE RATE PERSISTENCE: EVIDENCE FROM THE WESTERN OFFSHOOTS*. <i>Manchester School</i> , 2012, 80, 718-739.	0.9	2
11	The Behaviour of Real Exchange Rates: The Case of Japan. <i>Pacific Economic Review</i> , 2013, 18, 530-545.	1.4	2
12	Exchange rate prediction using monetary policy rules in Taiwan. <i>Asia-Pacific Journal of Accounting and Economics</i> , 2018, 25, 388-403.	1.2	2
13	HALF-LIFE DEVIATIONS FROM PURCHASING POWER PARITY: EVIDENCE FROM PACIFIC RIM COUNTRIES. <i>Singapore Economic Review</i> , 2016, 61, 1650003.	1.7	1
14	Relative prices and expenditure switching effect. <i>Applied Economics</i> , 2006, 38, 2069-2073.	2.2	0
15	Foreign direct investment subsidy in a dynamic stochastic general equilibrium model with heterogeneous firms. <i>Review of International Economics</i> , 2019, 27, 1427-1459.	1.3	0