

# Chu-Hsiung Lin

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/11622069/publications.pdf>

Version: 2024-02-01

8  
papers

42  
citations

2682572

2  
h-index

1872680

6  
g-index

8  
all docs

8  
docs citations

8  
times ranked

37  
citing authors

#	ARTICLE	IF	CITATIONS
1	Governance mechanisms and downside risk. Pacific-Basin Finance Journal, 2015, 35, 485-498.	3.9	25
2	Good deeds earn chits? Evidence from philanthropic family controlled firms. Review of Quantitative Finance and Accounting, 2017, 49, 765-783.	1.6	11
3	The performance persistence of open-end mutual funds: Reward-to-VaR approach. Journal of Statistics and Management Systems, 2011, 14, 775-788.	0.6	2
4	Foreign direct investment and downside risk: Evidence from Taiwan. Pacific-Basin Finance Journal, 2019, 57, 101114.	3.9	2
5	A two-stage approach to allowing time-varying volatility and heavytailed distribution for value-at-risk estimation. Journal of Statistics and Management Systems, 2009, 12, 707-720.	0.6	1
6	The application of real options model on evaluating land readjustment project. Journal of Statistics and Management Systems, 2012, 15, 49-59.	0.6	1
7	Value-at-risk based on generalized error distribution using a quantile approach. Journal of Statistics and Management Systems, 2011, 14, 965-974.	0.6	0
8	Improving Hull and White's Method of Estimating Portfolio Value-at-Risk. Journal of Forecasting, 2012, 31, 706-720.	2.8	0