Chia-Lin Chang

List of Publications by Year
in descending order

137 papers	2,479 citations	279798 23 h-index	265206 42 g-index
141 all docs	141 docs citations	141 times ranked	1777 citing authors

#	Article	IF	Citations
1	Crude oil hedging strategies using dynamic multivariate GARCH. Energy Economics, 2011, 33, 912-923.	12.1	221
2	A Charter for Sustainable Tourism after COVID-19. Sustainability, 2020, 12, 3671.	3.2	165
3	Conditional correlations and volatility spillovers between crude oil and stock index returns. North American Journal of Economics and Finance, 2013, 25, 116-138.	3.5	162
4	Analyzing and forecasting volatility spillovers, asymmetries and hedging in major oil markets. Energy Economics, 2010, 32, 1445-1455.	12.1	119
5	Herding behaviour in energy stock markets during the Global Financial Crisis, SARS, and ongoing COVID-19*. Renewable and Sustainable Energy Reviews, 2020, 134, 110349.	16.4	103
6	An econometric analysis of SARS and Avian Flu on international tourist arrivals to Asia. Environmental Modelling and Software, 2010, 25, 100-106.	4.5	79
7	Estimating the Impact of Avian Flu on International Tourism Demand Using Panel Data. Tourism Economics, 2009, 15, 501-511.	4.1	58
8	Citations and impact of ISI tourism and hospitality journals. Tourism Management Perspectives, 2012, 1, 2-8.	5.2	58
9	IV Estimation of a Panel Threshold Model of Tourism Specialization and Economic Development. Tourism Economics, 2012, 18, 5-41.	4.1	55
10	Risk and Financial Management of COVID-19 in Business, Economics and Finance. Journal of Risk and Financial Management, 2020, 13, 102.	2.3	53
11	Forecasting h(m)otel guest nights in New Zealand. International Journal of Hospitality Management, 2009, 28, 228-235.	8.8	47
12	Modelling volatility spillovers for bio-ethanol, sugarcane and corn spot and futures prices. Renewable and Sustainable Energy Reviews, 2018, 81, 1002-1018.	16.4	45
13	WHAT MAKES A GREAT JOURNAL GREAT IN ECONOMICS? THE SINGER NOT THE SONG. Journal of Economic Surveys, 2011, 25, 326-361.	6.6	42
14	Risk spillovers in oil-related CDS, stock and credit markets. Energy Economics, 2013, 36, 526-535.	12.1	40
15	Modelling and forecasting tourism from East Asia to Thailand under temporal and spatial aggregation. Mathematics and Computers in Simulation, 2009, 79, 1730-1744.	4.4	37
16	Establishing national carbon emission prices for China. Renewable and Sustainable Energy Reviews, 2019, 106, 1-16.	16.4	36
17	A double-threshold GARCH model of stock market and currency shocks on stock returns. Mathematics and Computers in Simulation, 2008, 79, 458-474.	4.4	31
18	Great Expectatrics: Great Papers, Great Journals, Great Econometrics. Econometric Reviews, 2011, 30, 583-619.	1.1	30

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19	What makes a great journal great in the sciences? Which came first, the chicken or the egg?. Scientometrics, 2011, 87, 17-40.	3.0	30
20	Volatility spillovers for spot, futures, and ETF prices in agriculture and energy. Energy Economics, 2019, 81, 779-792.	12.1	30
21	Alternative Global Health Security Indexes for Risk Analysis of COVID-19. International Journal of Environmental Research and Public Health, 2020, 17, 3161.	2.6	30
22	Causality between CO2 Emissions and Stock Markets. Energies, 2020, 13, 2893.	3.1	30
23	Industrial agglomeration, geographic innovation and total factor productivity: The case of Taiwan. Mathematics and Computers in Simulation, 2009, 79, 2787-2796.	4.4	29
24	Interdependence of International Tourism Demand and Volatility in Leading ASEAN Destinations. Tourism Economics, 2011, 17, 481-507.	4.1	29
25	Causality between market liquidity and depth for energy and grains. Energy Economics, 2012, 34, 1683-1692.	12.1	28
26	Globalization and knowledge spillover: international direct investment, exports and patents. Economics of Innovation and New Technology, 2013, 22, 329-352.	3.4	27
27	Doing R&D and/or Importing Technologies: The Critical Importance of Firm Size in Taiwanâ€™s Manufacturing Industries. Review of Industrial Organization, 2006, 29, 253-278.	0.7	26
28	Currency hedging strategies using dynamic multivariate GARCH. Mathematics and Computers in Simulation, 2013, 94, 164-182.	4.4	25
29	How are journal impact, prestige and article influence related? An application to neuroscience. Journal of Applied Statistics, 2011, 38, 2563-2573.	1.3	24
30	AGGREGATION, HETEROGENEOUS AUTOREGRESSION AND VOLATILITY OF DAILY INTERNATIONAL TOURIST ARRIVALS AND EXCHANGE RATES*. Japanese Economic Review, 2012, 63, 397-419.	1.3	24
31	The correct regularity condition and interpretation of asymmetry in EGARCH. Economics Letters, 2017, 161, 52-55.	1.9	24
32	Volatility Spillovers and Causality of Carbon Emissions, Oil and Coal Spot and Futures for the EU and USA. Sustainability, 2017, 9, 1789.	3.2	22
33	Volatility Spillovers between Energy and Agricultural Markets: A Critical Appraisal of Theory and Practice. Energies, 2018, 11, 1595.	3.1	21
34	The rise and fall of S&P500 variance futures. North American Journal of Economics and Finance, 2013, 25, 151-167.	3.5	20
35	Coercive journal self citations, impact factor, Journal Influence and Article Influence. Mathematics and Computers in Simulation, 2013, 93, 190-197.	4.4	20
36	Robust Ranking of Journal Quality: An Application to Economics. Econometric Reviews, 2016, 35, 50-97.	1.1	20

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37	Realized stochastic volatility with general asymmetry and long memory. Journal of Econometrics, 2017, 199, 202-212.	6.5	20
38	Is small beautiful? Size effects of volatility spillovers for firm performance and exchange rates in tourism. North American Journal of Economics and Finance, 2013, 26, 519-534.	3.5	19
39	A cointegration analysis of agricultural, energy and bio-fuel spot, and futures prices. Applied Economics, 2018, 50, 804-823.	2.2	19
40	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. Journal of Risk and Financial Management, 2018, 11, 15.	2.3	19
41	Asymmetric adjustments in the ethanol and grains markets. Energy Economics, 2012, 34, 1990-2002.	12.1	18
42	A Simple Test for Causality in Volatility. Econometrics, 2017, 5, 15.	0.9	18
43	Choosing expected shortfall over VaR in Basel III using stochastic dominance. International Review of Economics and Finance, 2019, 60, 95-113.	4.5	18
44	The fiction of full BEKK: Pricing fossil fuels and carbon emissions. Finance Research Letters, 2019, 28, 11-19.	6.7	18
45	Dynamic price integration in the global gold market. North American Journal of Economics and Finance, 2013, 26, 227-235.	3.5	17
46	Testing Co-Volatility spillovers for natural gas spot, futures and ETF spot using dynamic conditional covariances. Energy, 2018, 151, 984-997.	8.8	17
47	Risk management of risk under the Basel Accord: forecasting valueâ€atâ€risk of VIX futures. Managerial Finance, 2011, 37, 1088-1106.	1.2	16
48	Ranking journal quality by harmonic mean of ranks: an application to ISI statistics & probability. Statistica Neerlandica, 2013, 67, 27-53.	1.6	16
49	MODELLING LONG MEMORY VOLATILITY IN AGRICULTURAL COMMODITY FUTURES RETURNS. Annals of Financial Economics, 2012, 07, 1250010.	1.4	15
50	Volatility Spillovers between Returns on Crude Oil Futures and Oil Company Stocks. SSRN Electronic Journal, 0, , .	0.4	14
51	Modelling conditional correlations in the volatility of Asian rubber spot and futures returns. Mathematics and Computers in Simulation, 2011, 81, 1482-1490.	4.4	14
52	Risk management of risk under the Basel Accord: A Bayesian approach to forecasting Value-at-Risk of VIX futures. Mathematics and Computers in Simulation, 2013, 94, 183-204.	4.4	14
53	Crude Oil Hedging Strategies Using Dynamic Multivariate GARCH. SSRN Electronic Journal, 0, , .	0.4	13
54	Factors Affecting the Cases and Deaths of COVID-19 Victims. International Journal of Environmental Research and Public Health, 2021, 18, 674.	2.6	13

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55	Long-term care (LTC) policy in Thailand on the homebound and bedridden elderly happiness. Health Policy OPEN, 2021, 2, 100026.	1.5	13
56	Public policy, innovation and total factor productivity: An application to Taiwan's manufacturing industry. Mathematics and Computers in Simulation, 2008, 79, 352-367.	4.4	12
57	Quantification of three-dimensional soft tissue artifacts in the canine hindlimb during passive stifle motion. BMC Veterinary Research, 2018, 14, 389.	1.9	12
58	Modeling conditional correlations for risk diversification in crude oil markets. Journal of Energy Markets, 2009, 2, 29-51.	0.1	12
59	How accurate are government forecasts of economic fundamentals? The case of Taiwan. International Journal of Forecasting, 2011, 27, 1066-1075.	6.5	11
60	Modelling the Effects of Oil Prices on Global Fertilizer Prices and Volatility. Journal of Risk and Financial Management, 2012, 5, 78-114.	2.3	11
61	Market timing with moving averages for fossil fuel and renewable energy stocks. Energy Reports, 2020, 6, 1798-1810.	5.1	11
62	Analyzing fixed-event forecast revisions. International Journal of Forecasting, 2013, 29, 622-627.	6.5	10
63	Ranking Leading Econometrics Journals Using Citations Data from ISI and RePEc. Econometrics, 2013, 1, 217-235.	0.9	10
64	Management Information, Decision Sciences, and Financial Economics: A Connection. SSRN Electronic Journal, 0, , .	0.4	10
65	The impact of China on stock returns and volatility in the Taiwan tourism industry. North American Journal of Economics and Finance, 2014, 29, 381-401.	3.5	9
66	A stochastic dominance approach to financial risk management strategies. Journal of Econometrics, 2015, 187, 472-485.	6.5	9
67	Chapter 11 Modelling International Tourist Arrivals and Volatility: An Application to Taiwan. Contributions To Economic Analysis, 2009, , 299-315.	0.1	8
68	Moving Average Market Timing in European Energy Markets: Production Versus Emissions. Energies, 2018, 11, 3281.	3.1	7
69	Ranking Economics and Econometrics ISI Journals by Quality Weighted Citations. Review of Economics, 2014, 65, 35-52.	0.6	7
70	How Should Journal Quality be Ranked?An Application to Agricultural, Energy, Environmental and Resource Economics. Journal of Reviews on Global Economics, 0, 3, 33-47.	0.0	7
71	Valuation of Trust in Government: The Wellbeing Valuation Approach. Sustainability, 2021, 13, 11000.	3.2	7
72	Modelling risk in agricultural finance: Application to the poultry industry in Taiwan. Mathematics and Computers in Simulation, 2009, 79, 1472-1487.	4.4	6

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73	Knowledge sourcing and firm performance in an industrializing economy: the case of Taiwan (1992â€“2003). Empirical Economics, 2012, 42, 947-986.	3.0	6
74	TESTING PRICE PRESSURE, INFORMATION, FEEDBACK TRADING, AND SMOOTHING EFFECTS FOR ENERGY EXCHANGE TRADED FUNDS. Annals of Financial Economics, 2014, 09, 1440006.	1.4	6
75	Quality weighted citations versus total citations in the sciences and social sciences, with an application to finance and accounting. Managerial Finance, 2016, 42, 324-337.	1.2	6
76	An Econometric Analysis of ETF and ETF Futures in Financial and Energy Markets Using Generated Regressors. International Journal of Financial Studies, 2018, 6, 2.	2.3	6
77	PRICING CARBON EMISSIONS IN CHINA. Annals of Financial Economics, 2018, 13, 1850014.	1.4	6
78	Long Run Returns Predictability and Volatility with Moving Averages. Risks, 2018, 6, 105.	2.4	6
79	Modeling and Testing Volatility Spillovers in Oil and Financial Markets for the USA, the UK, and China. Energies, 2019, 12, 1475.	3.1	6
80	Are the S&P 500 index and crude oil, natural gas and ethanol futures related for intra-day data?. International Review of Economics and Finance, 2019, 59, 50-70.	4.5	6
81	Risk Spillovers in Returns for Chinese and International Tourists to Taiwan. Journal of Travel Research, 2020, 59, 335-351.	9.0	6
82	Modelling the asymmetric volatility in hog prices in Taiwan: The impact of joining the WTO. Mathematics and Computers in Simulation, 2011, 81, 1491-1506.	4.4	5
83	Modelling a latent daily Tourism Financial Conditions Index. International Review of Economics and Finance, 2015, 40, 113-126.	4.5	5
84	Choosing Expected Shortfall Over VaR in Basel III Using Stochastic Dominance. SSRN Electronic Journal, 0, , .	0.4	5
85	An Event Study Analysis of Political Events, Disasters, and Accidents for Chinese Tourists to Taiwan. Sustainability, 2018, 10, 4307.	3.2	5
86	<scp>US</scp> antidumping petitions and revealed comparative advantage of shrimpâ€exporting countries. Reviews in Aquaculture, 2019, 11, 782-792.	9.0	5
87	Bibliometric Rankings of Journals Based on the Thomson Reuters Citations Database. Journal of Reviews on Global Economics, 0, 4, 120-125.	0.0	5
88	WHAT DO EXPERTS KNOW ABOUT FORECASTING JOURNAL QUALITY? A COMPARISON WITH ISI RESEARCH IMPACT IN FINANCE. Annals of Financial Economics, 2013, 08, 1350005.	1.4	4
89	A Tourism Financial Conditions Index for Tourism Finance. Challenges, 2017, 8, 23.	1.7	4
90	Connecting VIX and Stock Index ETF with VAR and Diagonal BEKK. Journal of Risk and Financial Management, 2018, 11, 58.	2.3	4

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91	Modeling Latent Carbon Emission Prices for Japan: Theory and Practice. Energies, 2019, 12, 4222.	3.1	4
92	Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. Journal of Econometrics, 2022, 227, 285-304.	6.5	4
93	Modelling Short and Long Haul Volatility in Japanese Tourist Arrivals to New Zealand and Taiwan. SSRN Electronic Journal, 2009, , .	0.4	3
94	Modeling Conditional Correlations for Risk Diversification in Crude Oil Markets. SSRN Electronic Journal, 2009, , .	0.4	3
95	Interdependence of International Tourism Demand and Volatility in Leading ASEAN Destinations. SSRN Electronic Journal, 2009, , .	0.4	3
96	Estimating Price Effects in an Almost Ideal Demand Model of Outbound Thai Tourism to East Asia. SSRN Electronic Journal, 0, , .	0.4	3
97	Great Expectatrics: Great Papers, Great Journals, Great Econometrics. SSRN Electronic Journal, 0, , .	0.4	3
98	JUST HOW GOOD ARE THE TOP THREE JOURNALS IN FINANCE? AN ASSESSMENT BASED ON QUANTITY AND QUALITY CITATIONS. Annals of Financial Economics, 2014, 09, 1450005.	1.4	3
99	The Fiction of Full BEKK. SSRN Electronic Journal, 0, , .	0.4	3
100	Modeling the Volatility in Short and Long Haul Japanese Tourist Arrivals to New Zealand and Taiwan. International Journal of Tourism Sciences, 2012, 12, 1-24.	1.2	2
101	Currency Hedging Strategies Using Dynamic Multivariate GARCH. SSRN Electronic Journal, 2012, , .	0.4	2
102	Endogenous technological change in medicine and its impact on healthcare costs: evidence from the pharmaceutical market in Taiwan. European Journal of Health Economics, 2013, 14, 287-295.	2.8	2
103	Joint and Cross-Border Patents as Proxies for International Technology Diffusion. International Journal of Innovation and Technology Management, 2018, 15, 1850010.	1.4	2
104	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. SSRN Electronic Journal, 0, , .	0.4	2
105	Recent Topical Research on Global, Energy, Health & Medical, and Tourism Economics, and Global Software: An Overview. Journal of Reviews on Global Economics, 0, 6, 218-224.	0.0	2
106	Latent carbon emission pricing model for Thailand: A nonlinear autoregressive distributed lag model. Energy Reports, 2022, 8, 768-775.	5.1	2
107	Industrial Agglomeration, Geographic Innovation and Total Factor Productivity: The Case of Taiwan. SSRN Electronic Journal, 2008, , .	0.4	1
108	Risk modelling and management: An overview. Mathematics and Computers in Simulation, 2013, 94, 159-163.	4.4	1

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109	Are forecast updates progressive?. Mathematics and Computers in Simulation, 2013, 93, 9-18.	4.4	1
110	Establishing National Carbon Emission Prices for China. SSRN Electronic Journal, 2018, , .	0.4	1
111	A Statistical Analysis of Industrial Penetration and Internet Intensity in Taiwan. Future Internet, 2018, 10, 31.	3.8	1
112	Asymmetric risk impacts of Chinese tourists to Taiwan. International Journal of Tourism Research, 2019, 21, 718-734.	3.7	1
113	Contemporary Issues in Business and Economics in Vietnam and Other Asian Emerging Markets. Journal of Risk and Financial Management, 2020, 13, 109.	2.3	1
114	Asymptotic and Finite Sample Properties for Multivariate Rotated GARCH Models. Econometrics, 2021, 9, 21.	0.9	1
115	Daily Tourist Arrivals, Exchange Rates and Volatility for Korea and Taiwan. SSRN Electronic Journal, 0, , .	0.4	1
116	Decision Sciences, Economics, Finance, Business, Computing, and Big Data: Connections. SSRN Electronic Journal, 0, , .	0.4	1
117	A new structural multivariate GARCH-BEKK Model: Causality of green, sustainable and fossil energy ETFs. Communications in Statistics Case Studies Data Analysis and Applications, 2022, 8, 215-233.	0.3	1
118	Aggregation, Heterogeneous Autoregression and Volatility of Daily International Tourist Arrivals and Exchange Rates. SSRN Electronic Journal, 2010, , .	0.4	0
119	Price stabilization in the Taiwan hog and broiler industries: Evidence from a STAR approach. Mathematics and Computers in Simulation, 2011, 82, 213-219.	4.4	0
120	RECENT DEVELOPMENTS IN QUANTITATIVE FINANCE: AN OVERVIEW. Annals of Financial Economics, 2014, 09, 1402002.	1.4	0
121	The Fiction of Full BEKK: Pricing Fossil Fuels and Carbon Emissions. SSRN Electronic Journal, 2018, , .	0.4	0
122	Latent Volatility Granger Causality and Spillovers in Renewable Energy and Crude Oil ETFs. SSRN Electronic Journal, 0, , .	0.4	0
123	Editorial for Applied Econometrics. Journal of Risk and Financial Management, 2020, 13, 187.	2.3	0
124	Overview: Time series analysis of higher moments and distributions of financial data. Journal of Econometrics, 2021, , .	6.5	0
125	A Cointegration Analysis of Agricultural, Energy and Bio-Fuel Spot and Futures Prices. SSRN Electronic Journal, 0, , .	0.4	0
126	The Correct Regularity Condition and Interpretation of Asymmetry in EGARCH. SSRN Electronic Journal, 0, , .	0.4	0

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127	An Econometric Analysis of ETF and ETF Futures in Financial and Energy Markets Using Generated Regressors. , 0, , .		0
128	US Antidumping Petitions and Revealed Comparative Advantage of Shrimp Exporting Countries. , 0, , .		0
129	Realized Stochastic Volatility with General Asymmetry and Long Memory. SSRN Electronic Journal, 0, , .	0.4	0
130	Demand for Narcotics in Thailand, with Policy Implications. Journal of Reviews on Global Economics, 0, 6, 279-284.	0.0	0
131	An Event Study of Chinese Tourists to Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
132	Risk Spillovers in Returns for Chinese and International Tourists to Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
133	Pricing Carbon Emissions in China. SSRN Electronic Journal, 0, , .	0.4	0
134	A Statistical Analysis of Industrial Penetration and Internet Intensity in Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
135	Asymmetric Risk Impacts of Chinese Tourists to Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
136	Building Generalized Trust in Thailand. , 2020, , .		0
137	Leaning against the Bubble: Central Bank Intervention in Walrasian Asset Markets. Risks, 2021, 9, 214.	2.4	0