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	Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. Journal of Econometrics, 2022, 227, 285-304.	6.5	4
2	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
3	Latent carbon emission pricing model for Thailand: A nonlinear autoregressive distributed lag model. Energy Reports, 2022, 8, 768-775.	5.1	2
4	Factors Affecting the Cases and Deaths of COVID-19 Victims. International Journal of Environmental Research and Public Health, 2021, 18, 674.	2.6	13
5	Asymptotic and Finite Sample Properties for Multivariate Rotated GARCH Models. Econometrics, 2021, 9, 21.	0.9	1
6	Long-term care (LTC) policy in Thailand on the homebound and bedridden elderly happiness. Health Policy OPEN, 2021, 2, 100026.	1.5	13
7	Overview: Time series analysis of higher moments and distributions of financial data. Journal of Econometrics, 2021, , .	6.5	0
8	Valuation of Trust in Government: The Wellbeing Valuation Approach. Sustainability, 2021, 13, 11000.	3.2	7
9	Leaning against the Bubble: Central Bank Intervention in Walrasian Asset Markets. Risks, 2021, 9, 214.	2.4	0
10	Risk Spillovers in Returns for Chinese and International Tourists to Taiwan. Journal of Travel Research, 2020, 59, 335-351.	9.0	6
11	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
12	Editorial for Applied Econometrics. Journal of Risk and Financial Management, 2020, 13, 187.	2.3	0
13	A Charter for Sustainable Tourism after COVID-19. Sustainability, 2020, 12, 3671.	3.2	165
14	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
15	Risk and Financial Management of COVID-19 in Business, Economics and Finance. Journal of Risk and Financial Management, 2020, 13, 102.	2.3	53
16	Causality between CO2 Emissions and Stock Markets. Energies, 2020, 13, 2893.	3.1	30
17	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
18	Market timing with moving averages for fossil fuel and renewable energy stocks. Energy Reports, 2020, 6, 1798-1810.	5.1	11

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19	Building Generalized Trust in Thailand. , 2020, , .		0
20	<scp>US</scp> antidumping petitions and revealed comparative advantage of shrimpâ€exporting countries. Reviews in Aquaculture, 2019, 11, 782-792.	9.0	5
21	Asymmetric risk impacts of Chinese tourists to Taiwan. International Journal of Tourism Research, 2019, 21, 718-734.	3.7	1
22	Volatility spillovers for spot, futures, and ETF prices in agriculture and energy. Energy Economics, 2019, 81, 779-792.	12.1	30
23	Modeling and Testing Volatility Spillovers in Oil and Financial Markets for the USA, the UK, and China. Energies, 2019, 12, 1475.	3.1	6
24	Establishing national carbon emission prices for China. Renewable and Sustainable Energy Reviews, 2019, 106, 1-16.	16.4	36
25	Modeling Latent Carbon Emission Prices for Japan: Theory and Practice. Energies, 2019, 12, 4222.	3.1	4
26	Choosing expected shortfall over VaR in Basel III using stochastic dominance. International Review of Economics and Finance, 2019, 60, 95-113.	4.5	18
27	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
28	The fiction of full BEKK: Pricing fossil fuels and carbon emissions. Finance Research Letters, 2019, 28, 11-19.	6.7	18
29	Joint and Cross-Border Patents as Proxies for International Technology Diffusion. International Journal of Innovation and Technology Management, 2018, 15, 1850010.	1.4	2
30	Testing Co-Volatility spillovers for natural gas spot, futures and ETF spot using dynamic conditional covariances. Energy, 2018, 151, 984-997.	8.8	17
31	A cointegration analysis of agricultural, energy and bio-fuel spot, and futures prices. Applied Economics, 2018, 50, 804-823.	2.2	19
32	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
33	Establishing National Carbon Emission Prices for China. SSRN Electronic Journal, 2018, , .	0.4	1
34	Connecting VIX and Stock Index ETF with VAR and Diagonal BEKK. Journal of Risk and Financial Management, 2018, 11, 58.	2.3	4
35	Moving Average Market Timing in European Energy Markets: Production Versus Emissions. Energies, 2018, 11, 3281.	3.1	7
36	The Fiction of Full BEKK: Pricing Fossil Fuels and Carbon Emissions. SSRN Electronic Journal, 2018, , .	0.4	0

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37	An Event Study Analysis of Political Events, Disasters, and Accidents for Chinese Tourists to Taiwan. Sustainability, 2018, 10, 4307.	3.2	5
38	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
39	PRICING CARBON EMISSIONS IN CHINA. Annals of Financial Economics, 2018, 13, 1850014.	1.4	6
40	Long Run Returns Predictability and Volatility with Moving Averages. Risks, 2018, 6, 105.	2.4	6
41	Quantification of three-dimensional soft tissue artifacts in the canine hindlimb during passive stifle motion. BMC Veterinary Research, 2018, 14, 389.	1.9	12
42	Volatility Spillovers between Energy and Agricultural Markets: A Critical Appraisal of Theory and Practice. Energies, 2018, 11, 1595.	3.1	21
43	A Statistical Analysis of Industrial Penetration and Internet Intensity in Taiwan. Future Internet, 2018, 10, 31.	3.8	1
44	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. Journal of Risk and Financial Management, 2018, 11, 15.	2.3	19
45	Realized stochastic volatility with general asymmetry and long memory. Journal of Econometrics, 2017, 199, 202-212.	6.5	20
46	The correct regularity condition and interpretation of asymmetry in EGARCH. Economics Letters, 2017, 161, 52-55.	1.9	24
47	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
48	A Tourism Financial Conditions Index for Tourism Finance. Challenges, 2017, 8, 23.	1.7	4
49	A Simple Test for Causality in Volatility. Econometrics, 2017, 5, 15.	0.9	18
50	Robust Ranking of Journal Quality: An Application to Economics. Econometric Reviews, 2016, 35, 50-97.	1.1	20
51	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
52	Modelling a latent daily Tourism Financial Conditions Index. International Review of Economics and Finance, 2015, 40, 113-126.	4.5	5
53	A stochastic dominance approach to financial risk management strategies. Journal of Econometrics, 2015, 187, 472-485.	6.5	9
54	TESTING PRICE PRESSURE, INFORMATION, FEEDBACK TRADING, AND SMOOTHING EFFECTS FOR ENERGY EXCHANGE TRADED FUNDS. Annals of Financial Economics, 2014, 09, 1440006.	1.4	6

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55	RECENT DEVELOPMENTS IN QUANTITATIVE FINANCE: AN OVERVIEW. Annals of Financial Economics, 2014, 09, 1402002.	1.4	0
56	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
57	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
58	Ranking Economics and Econometrics ISI Journals by Quality Weighted Citations. Review of Economics, 2014, 65, 35-52.	0.6	7
59	Ranking journal quality by harmonic mean of ranks: an application to ISI statistics & probability. Statistica Neerlandica, 2013, 67, 27-53.	1.6	16
60	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
61	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
62	Globalization and knowledge spillover: international direct investment, exports and patents. Economics of Innovation and New Technology, 2013, 22, 329-352.	3.4	27
63	Risk modelling and management: An overview. Mathematics and Computers in Simulation, 2013, 94, 159-163.	4.4	1
64	The rise and fall of S&P500 variance futures. North American Journal of Economics and Finance, 2013, 25, 151-167.	3.5	20
65	Coercive journal self citations, impact factor, Journal Influence and Article Influence. Mathematics and Computers in Simulation, 2013, 93, 190-197.	4.4	20
66	Analyzing fixed-event forecast revisions. International Journal of Forecasting, 2013, 29, 622-627.	6.5	10
67	Risk spillovers in oil-related CDS, stock and credit markets. Energy Economics, 2013, 36, 526-535.	12.1	40
68	Are forecast updates progressive?. Mathematics and Computers in Simulation, 2013, 93, 9-18.	4.4	1
69	Dynamic price integration in the global gold market. North American Journal of Economics and Finance, 2013, 26, 227-235.	3.5	17
70	Currency hedging strategies using dynamic multivariate GARCH. Mathematics and Computers in Simulation, 2013, 94, 164-182.	4.4	25
71	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
72	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

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73	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
74	Ranking Leading Econometrics Journals Using Citations Data from ISI and RePEc. Econometrics, 2013, 1, 217-235.	0.9	10
75	IV Estimation of a Panel Threshold Model of Tourism Specialization and Economic Development. Tourism Economics, 2012, 18, 5-41.	4.1	55
76	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
77	Asymmetric adjustments in the ethanol and grains markets. Energy Economics, 2012, 34, 1990-2002.	12.1	18
78	Causality between market liquidity and depth for energy and grains. Energy Economics, 2012, 34, 1683-1692.	12.1	28
79	AGGREGATION, HETEROGENEOUS AUTOREGRESSION AND VOLATILITY OF DAILY INTERNATIONAL TOURIST ARRIVALS AND EXCHANGE RATES*. Japanese Economic Review, 2012, 63, 397-419.	1.3	24
80	MODELLING LONG MEMORY VOLATILITY IN AGRICULTURAL COMMODITY FUTURES RETURNS. Annals of Financial Economics, 2012, 07, 1250010.	1.4	15
81	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
82	Currency Hedging Strategies Using Dynamic Multivariate GARCH. SSRN Electronic Journal, 2012, , .	0.4	2
83	Knowledge sourcing and firm performance in an industrializing economy: the case of Taiwan (1992â€“2003). Empirical Economics, 2012, 42, 947-986.	3.0	6
84	Citations and impact of ISI tourism and hospitality journals. Tourism Management Perspectives, 2012, 1, 2-8.	5.2	58
85	How are journal impact, prestige and article influence related? An application to neuroscience. Journal of Applied Statistics, 2011, 38, 2563-2573.	1.3	24
86	Great Expectatrics: Great Papers, Great Journals, Great Econometrics. Econometric Reviews, 2011, 30, 583-619.	1.1	30
87	Interdependence of International Tourism Demand and Volatility in Leading ASEAN Destinations. Tourism Economics, 2011, 17, 481-507.	4.1	29
88	WHAT MAKES A GREAT JOURNAL GREAT IN ECONOMICS? THE SINGER NOT THE SONG. Journal of Economic Surveys, 2011, 25, 326-361.	6.6	42
89	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
90	Crude oil hedging strategies using dynamic multivariate GARCH. Energy Economics, 2011, 33, 912-923.	12.1	221

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91	How accurate are government forecasts of economic fundamentals? The case of Taiwan. International Journal of Forecasting, 2011, 27, 1066-1075.	6.5	11
92	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
93	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
94	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
95	Risk management of risk under the Basel Accord: forecasting valueâ€atâ€risk of VIX futures. Managerial Finance, 2011, 37, 1088-1106.	1.2	16
96	Analyzing and forecasting volatility spillovers, asymmetries and hedging in major oil markets. Energy Economics, 2010, 32, 1445-1455.	12.1	119
97	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
98	Aggregation, Heterogeneous Autoregression and Volatility of Daily International Tourist Arrivals and Exchange Rates. SSRN Electronic Journal, 2010, , .	0.4	0
99	Modelling Short and Long Haul Volatility in Japanese Tourist Arrivals to New Zealand and Taiwan. SSRN Electronic Journal, 2009, , .	0.4	3
100	Modeling Conditional Correlations for Risk Diversification in Crude Oil Markets. SSRN Electronic Journal, 2009, , .	0.4	3
101	Interdependence of International Tourism Demand and Volatility in Leading ASEAN Destinations. SSRN Electronic Journal, 2009, , .	0.4	3
102	Modelling risk in agricultural finance: Application to the poultry industry in Taiwan. Mathematics and Computers in Simulation, 2009, 79, 1472-1487.	4.4	6
103	Industrial agglomeration, geographic innovation and total factor productivity: The case of Taiwan. Mathematics and Computers in Simulation, 2009, 79, 2787-2796.	4.4	29
104	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
105	Forecasting h(m)otel guest nights in New Zealand. International Journal of Hospitality Management, 2009, 28, 228-235.	8.8	47
106	Chapter 11 Modelling International Tourist Arrivals and Volatility: An Application to Taiwan. Contributions To Economic Analysis, 2009, , 299-315.	0.1	8
107	Estimating the Impact of Avian Flu on International Tourism Demand Using Panel Data. Tourism Economics, 2009, 15, 501-511.	4.1	58
108	Modeling conditional correlations for risk diversification in crude oil markets. Journal of Energy Markets, 2009, 2, 29-51.	0.1	12

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109	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
110	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
111	Industrial Agglomeration, Geographic Innovation and Total Factor Productivity: The Case of Taiwan. SSRN Electronic Journal, 2008, , .	0.4	1
112	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
113	Volatility Spillovers between Returns on Crude Oil Futures and Oil Company Stocks. SSRN Electronic Journal, 0, , .	0.4	14
114	Estimating Price Effects in an Almost Ideal Demand Model of Outbound Thai Tourism to East Asia. SSRN Electronic Journal, 0, , .	0.4	3
115	Great Expectatrics: Great Papers, Great Journals, Great Econometrics. SSRN Electronic Journal, 0, , .	0.4	3
116	Crude Oil Hedging Strategies Using Dynamic Multivariate GARCH. SSRN Electronic Journal, 0, , .	0.4	13
117	Choosing Expected Shortfall Over VaR in Basel III Using Stochastic Dominance. SSRN Electronic Journal, 0, , .	0.4	5
118	Latent Volatility Granger Causality and Spillovers in Renewable Energy and Crude Oil ETFs. SSRN Electronic Journal, 0, , .	0.4	0
119	Management Information, Decision Sciences, and Financial Economics: A Connection. SSRN Electronic Journal, 0, , .	0.4	10
120	Daily Tourist Arrivals, Exchange Rates and Volatility for Korea and Taiwan. SSRN Electronic Journal, 0, , .	0.4	1
121	The Fiction of Full BEKK. SSRN Electronic Journal, 0, , .	0.4	3
122	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. SSRN Electronic Journal, 0, , .	0.4	2
123	Decision Sciences, Economics, Finance, Business, Computing, and Big Data: Connections. SSRN Electronic Journal, 0, , .	0.4	1
124	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
125	Bibliometric Rankings of Journals Based on the Thomson Reuters Citations Database. Journal of Reviews on Global Economics, 0, 4, 120-125.	0.0	5
126	A Cointegration Analysis of Agricultural, Energy and Bio-Fuel Spot and Futures Prices. SSRN Electronic Journal, 0, , .	0.4	0

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127	The Correct Regularity Condition and Interpretation of Asymmetry in EGARCH. SSRN Electronic Journal, 0, , .	0.4	0
128	An Econometric Analysis of ETF and ETF Futures in Financial and Energy Markets Using Generated Regressors. , 0, , .		0
129	US Antidumping Petitions and Revealed Comparative Advantage of Shrimp Exporting Countries. , 0, , .		0
130	Realized Stochastic Volatility with General Asymmetry and Long Memory. SSRN Electronic Journal, 0, , .	0.4	0
131	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
132	Demand for Narcotics in Thailand, with Policy Implications. Journal of Reviews on Global Economics, 0, 6, 279-284.	0.0	0
133	An Event Study of Chinese Tourists to Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
134	Risk Spillovers in Returns for Chinese and International Tourists to Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
135	Pricing Carbon Emissions in China. SSRN Electronic Journal, 0, , .	0.4	0
136	A Statistical Analysis of Industrial Penetration and Internet Intensity in Taiwan. SSRN Electronic Journal, 0, , .	0.4	0
137	Asymmetric Risk Impacts of Chinese Tourists to Taiwan. SSRN Electronic Journal, 0, , .	0.4	0