Ke Xu

List of Publications by Year
in descending order

7 papers	221 citations	1478505 6 h-index	1720034 7 g-index
7 all docs	7 docs citations	7 times ranked	121 citing authors

#	Article	IF	Citations
1	A Fractionally Cointegrated VAR Analysis of Price Discovery in Commodity Futures Markets. Journal of Futures Markets, 2015, 35, 339-356.	1.8	56
2	A fractionally cointegrated VAR model with deterministic trends and application to commodity futures markets. Journal of Empirical Finance, 2016, 38, 623-639.	1.8	50
3	Economic significance of commodity return forecasts from the fractionally cointegrated VAR model. Journal of Futures Markets, 2018, 38, 219-242.	1.8	43
4	STOCK MARKET OPENNESS AND MARKET QUALITY: EVIDENCE FROM THE SHANGHAIâ€"HONG KONG STOCK CONNECT PROGRAM. Journal of Financial Research, 2020, 43, 373-406.	1.2	38
5	Fractional cointegration in bitcoin spot and futures markets. Journal of Futures Markets, 2021, 41, 1478-1494.	1.8	17
6	The impact of RMBâ€™s SDR inclusion on price discovery in onshore-offshore markets. Journal of Banking and Finance, 2021, 127, 106124.	2.9	14
7	Trade friction and price discovery in the USDâ€"CAD spot and forward markets. North American Journal of Economics and Finance, 2022, 59, 101628.	3.5	3