

Ke Xu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2086108/publications.pdf>

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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	Trade friction and price discovery in the USD–CAD spot and forward markets. North American Journal of Economics and Finance, 2022, 59, 101628.	3.5	3
2	Fractional cointegration in bitcoin spot and futures markets. Journal of Futures Markets, 2021, 41, 1478-1494.	1.8	17
3	The impact of RMB's SDR inclusion on price discovery in onshore-offshore markets. Journal of Banking and Finance, 2021, 127, 106124.	2.9	14
4	STOCK MARKET OPENNESS AND MARKET QUALITY: EVIDENCE FROM THE SHANGHAI–HONG KONG STOCK CONNECT PROGRAM. Journal of Financial Research, 2020, 43, 373-406.	1.2	38
5	Economic significance of commodity return forecasts from the fractionally cointegrated VAR model. Journal of Futures Markets, 2018, 38, 219-242.	1.8	43
6	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
7	A Fractionally Cointegrated VAR Analysis of Price Discovery in Commodity Futures Markets. Journal of Futures Markets, 2015, 35, 339-356.	1.8	56