

Hsiu-Chuan Lee

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

8 papers	54 citations	5 h-index	7 g-index
10 ext. papers	69 ext. citations	2.2 avg, IF	2.06 L-index

#	Paper	IF	Citations
8	Spillovers of currency carry trade returns, market risk sentiment, and U.S. market returns. <i>North American Journal of Economics and Finance</i> , 2013 , 26, 197-216	2.5	23
7	Commonality in trading activity and futures-cash basis: Evidence from the Taiwan futures and stock markets. <i>Journal of Futures Markets</i> , 2012 , 32, 964-994	2.1	8
6	The Impact of Short-Sales Constraints on Liquidity and the Liquidity Return Relations. <i>Pacific-Basin Finance Journal</i> , 2010 , 18, 521-535	2.4	8
5	Risk-neutral skewness and market returns: The role of institutional investor sentiment in the futures market. <i>North American Journal of Economics and Finance</i> , 2016 , 35, 203-225	2.5	7
4	Hedging Performance and Stock Market Liquidity: Evidence from the Taiwan Futures Market. <i>Asia-Pacific Journal of Financial Studies</i> , 2010 , 39, 396-415	1.2	5
3	Investors' Heterogeneity in Beliefs, the VIX Futures Basis, and S&P 500 Index Futures Returns. <i>Journal of Futures Markets</i> , 2017 , 37, 939-960	2.1	2
2	Volatility spillovers of A- and B-shares for the Chinese stock market and its impact on the Chinese index returns. <i>Pacific-Basin Finance Journal</i> , 2021 , 65, 101466	2.4	1
1	States of psychological anchors and price behavior of Japanese yen futures. <i>North American Journal of Economics and Finance</i> , 2020 , 51, 100868	2.5	