

# Hsiu-Chuan Lee

## List of Publications by Year in Descending Order

**Source:** <https://exaly.com/author-pdf/3819779/hsiu-chuan-lee-publications-by-year.pdf>

**Version:** 2024-04-10

This document has been generated based on the publications and citations recorded by exaly.com. For the latest version of this publication list, visit the link given above.

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