Kam Fong Chan

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Asset market linkages: Evidence from financial, commodity and real estate assets. Journal of Banking and Finance, 2011, 35, 1415-1426.	1.4	235
2	Using extreme value theory to measure value-at-risk for daily electricity spot prices. International Journal of Forecasting, 2006, 22, 283-300.	3.9	124
3	A new approach to characterizing and forecasting electricity price volatility. International Journal of Forecasting, 2008, 24, 728-743.	3.9	69
4	Macro risk factors of credit default swap indices in a regime-switching framework. Journal of International Financial Markets, Institutions and Money, 2014, 29, 285-308.	2.1	37
5	Asset prices, midterm elections, and political uncertainty. Journal of Financial Economics, 2021, 141, 276-296.	4.6	29
6	COVID-19 vaccines and global stock markets. Finance Research Letters, 2022, 47, 102774.	3.4	24
7	Do Scheduled Macroeconomic Announcements Influence Energy Price Jumps?. Journal of Futures Markets, 2017, 37, 71-89.	0.9	15
8	Volatility jumps and macroeconomic news announcements. Journal of Futures Markets, 2018, 38, 881-897.	0.9	15
9	Diversification, rationality and the Asian economic crisis. Pacific-Basin Finance Journal, 2010, 18, 1-23.	2.0	14
10	Political uncertainty, market anomalies and Presidential honeymoons. Journal of Banking and Finance, 2020, 113, 105749.	1.4	14
11	Currency jumps and crises: Do developed and emerging market currencies jump together?. Pacific-Basin Finance Journal, 2014, 30, 132-157.	2.0	8
12	Market response of US equities to domestic natural disasters: industryâ€based evidence. Accounting and Finance, 2020, 60, 3875-3904.	1.7	8
13	Modelling conditional heteroscedasticity and jumps in Australian short-term interest rates. Accounting and Finance, 2005, 45, 537-551.	1.7	7
14	Dividend persistence and dividend behaviour. Accounting and Finance, 2018, 58, 127-147.	1.7	6
15	A new government bond volatility index predictor for the U.S. equity premium. Pacific-Basin Finance Journal, 2018, 50, 200-215.	2.0	5
16	Systematic cojumps, market component portfolios and scheduled macroeconomic announcements. Journal of Empirical Finance, 2017, 43, 43-58.	0.9	4
17	Cross-border scheduled macroeconomic news impacts: Evidence from high-frequency Asia Pacific currencies. Pacific-Basin Finance Journal, 2017, 43, 37-54.	2.0	3
18	The profitability of trading on large LÃ©vy jumps. International Review of Finance, 2021, 21, 627-635.	1.1	0