

Ke Xu

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/474654/publications.pdf>

Version: 2024-02-01

5
papers

204
citations

1684188

5
h-index

2053705

5
g-index

5
all docs

5
docs citations

5
times ranked

119
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 SHANGHAI-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