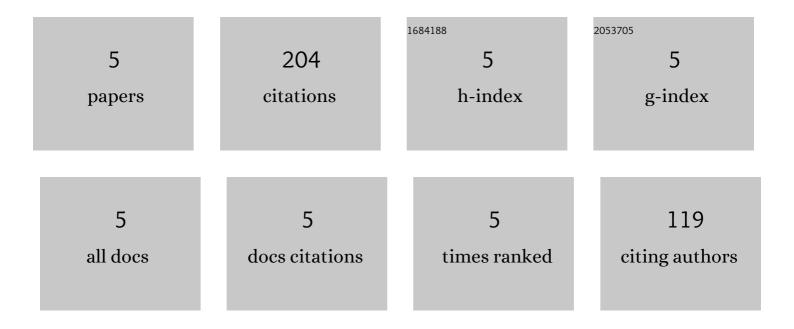


List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/474654/publications.pdf Version: 2024-02-01



KE XII

#	Article	IF	CITATIONS
	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