Ke Xu

List of Publications by Year
in descending order

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	Fractional cointegration in bitcoin spot and futures markets. Journal of Futures Markets, 2021, 41, 1478-1494.	1.8	17
2	STOCK MARKET OPENNESS AND MARKET QUALITY: EVIDENCE FROM THE SHANGHAIâ€"HONG KONG STOCK CONNECT PROGRAM. Journal of Financial Research, 2020, 43, 373-406.	1.2	38
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	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
5	A Fractionally Cointegrated VAR Analysis of Price Discovery in Commodity Futures Markets. Journal of Futures Markets, 2015, 35, 339-356.	1.8	56