

Shigeyuki Hamori

List of Publications by Year in descending order

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Version: 2024-02-01

208
papers

3,538
citations

196777

29
h-index

252626

46
g-index

213
all docs

213
docs citations

213
times ranked

2142
citing authors

#	ARTICLE	IF	CITATIONS
1	The impact of economic uncertainty caused by COVID-19 on renewable energy stocks. Empirical Economics, 2022, 62, 1495-1515.	1.5	38
2	Volatility spillover and investment strategies among sustainability-related financial indexes: Evidence from the DCC-GARCH-based dynamic connectedness and DCC-GARCH t-copula approach. International Review of Financial Analysis, 2022, 83, 102223.	3.1	35
3	Systemic risk and economic policy uncertainty: International evidence from the crude oil market. Economic Analysis and Policy, 2021, 69, 142-158.	3.2	19
4	How Does the Environmental, Social, and Governance Index Impacts the Financial Market and Macro-Economy?. SpringerBriefs in Economics, 2021, , 71-100.	0.1	3
5	Does ESG Index Have Strong Conditional Correlations with Sustainability Related Stock Indices?. SpringerBriefs in Economics, 2021, , 21-35.	0.1	1
6	Which Factors Will Affect the ESG Index in the USA and Europe: Stock, Crude Oil, or Gold?. SpringerBriefs in Economics, 2021, , 53-70.	0.1	2
7	On the Predictability of China Macro Indicator with Carbon Emissions Trading. Energies, 2021, 14, 1271.	1.6	4
8	ESG Disclosures and Stock Price Crash Risk. Journal of Risk and Financial Management, 2021, 14, 70.	1.1	30
9	Crude oil market and stock markets during the COVID-19 pandemic: Evidence from the US, Japan, and Germany. International Review of Financial Analysis, 2021, 74, 101702.	3.1	204
10	Continuous wavelet analysis of Chinese renminbi: Co-movement and lead-lag relationship between onshore and offshore exchange rates. North American Journal of Economics and Finance, 2021, 56, 101360.	1.8	5
11	New Dataset for Forecasting Realized Volatility: Is the Tokyo Stock Exchange Co-Location Dataset Helpful for Expansion of the Heterogeneous Autoregressive Model in the Japanese Stock Market?. Journal of Risk and Financial Management, 2021, 14, 215.	1.1	3
12	Does Investor Sentiment Affect Clean Energy Stock? Evidence from TVP-VAR-Based Connectedness Approach. Energies, 2021, 14, 3442.	1.6	13
13	Is volatility spillover enough for investor decisions? A new viewpoint from higher moments. Journal of International Money and Finance, 2021, 116, 102412.	1.3	26
14	Not all bank systemic risks are alike: Deposit insurance and bank risk revisited. International Review of Financial Analysis, 2021, 77, 101855.	3.1	3
15	The role of the carbon market in relation to the cryptocurrency market: Only diversification or more?. International Review of Financial Analysis, 2021, 77, 101864.	3.1	45
16	Do news sentiment and the economic uncertainty caused by public health events impact macroeconomic indicators? Evidence from a TVP-VAR decomposition approach. Quarterly Review of Economics and Finance, 2021, 82, 145-162.	1.5	17
17	Do crude oil prices and the sentiment index influence foreign exchange rates differently in oil-importing and oil-exporting countries? A dynamic connectedness analysis. Resources Policy, 2021, 74, 102400.	4.2	21
18	Environmental Policy and Sustainable Growth in Japan. , 2021, , 1-10.		0

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19	HUMAN CAPITAL AND ENERGY: A DRIVER OR DRAG FOR ECONOMIC GROWTH. Singapore Economic Review, 2020, 65, 683-714.	0.9	16
20	Co-movements in commodity markets and implications in diversification benefits. Empirical Economics, 2020, 58, 393-425.	1.5	20
21	Dynamic effects of financial spillovers on bank lending: evidence from local projection-based impulse response analysis. Applied Economics Letters, 2020, 27, 400-405.	1.0	1
22	Copula-based regression models with data missing at random. Journal of Multivariate Analysis, 2020, 180, 104654.	0.5	9
23	CAN BRICS'S CURRENCY BE A HEDGE OR A SAFE HAVEN FOR ENERGY PORTFOLIO? AN EVIDENCE FROM VINE COPULA APPROACH. Singapore Economic Review, 2020, 65, 805-836.	0.9	6
24	The Influence of Quality and Variety of New Imports on Enterprise Innovation: Evidence from China. Sustainability, 2020, 12, 9537.	1.6	1
25	Forecasts of Value-at-Risk and Expected Shortfall in the Crude Oil Market: A Wavelet-Based Semiparametric Approach. Energies, 2020, 13, 3700.	1.6	3
26	Recent Advancements in Section "Financial Technology and Innovation". Journal of Risk and Financial Management, 2020, 13, 308.	1.1	0
27	Dependence structures and risk spillover in China's credit bond market: A copula and CoVaR approach. Journal of Asian Economics, 2020, 68, 101200.	1.2	16
28	Forecasting Crude Oil Market Crashes Using Machine Learning Technologies. Energies, 2020, 13, 2440.	1.6	16
29	Influence of Fluctuations in Fossil Fuel Commodities on Electricity Markets: Evidence from Spot and Futures Markets in Europe. Energies, 2020, 13, 1900.	1.6	16
30	Oil, Gas, or Financial Conditions-Which One Has a Stronger Link with Growth?. North American Journal of Economics and Finance, 2020, 54, 101220.	1.8	11
31	Do Machine Learning Techniques and Dynamic Methods Help Forecast US Natural Gas Crises?. Energies, 2020, 13, 2371.	1.6	8
32	The Response of US Macroeconomic Aggregates to Price Shocks in Crude Oil vs. Natural Gas. Energies, 2020, 13, 2603.	1.6	4
33	Diversification and Desynchronicity: An Organizational Portfolio Perspective on Corporate Risk Reduction. Risks, 2020, 8, 51.	1.3	18
34	Spillover effects between energies, gold, and stock: the United States versus China. Energy and Environment, 2020, 31, 1416-1447.	2.7	28
35	Spillovers to Renewable Energy Stocks in the US and Europe: Are They Different?. Energies, 2020, 13, 3162.	1.6	37
36	How Does the Spillover among Natural Gas, Crude Oil, and Electricity Utility Stocks Change over Time? Evidence from North America and Europe. Energies, 2020, 13, 727.	1.6	25

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37	Empirical Finance. Journal of Risk and Financial Management, 2020, 13, 6.	1.1	4
38	Moving average threshold heterogeneous autoregressive (MAT $\hat{\epsilon}$ HAR) models. Journal of Forecasting, 2020, 39, 1035-1042.	1.6	9
39	Can One Reinforce Investments in Renewable Energy Stock Indices with the ESG Index?. Energies, 2020, 13, 1179.	1.6	23
40	The Predictability of the Exchange Rate When Combining Machine Learning and Fundamental Models. Journal of Risk and Financial Management, 2020, 13, 48.	1.1	19
41	Multi-Horizon Dependence between Crude Oil and East Asian Stock Markets and Implications in Risk Management. Energies, 2020, 13, 294.	1.6	10
42	Does Ensemble Learning Always Lead to Better Forecasts?. Applied Economics and Finance, 2020, 7, 51.	0.3	0
43	ANALYZING INDUSTRY $\hat{\epsilon}$ LEVEL VULNERABILITY BY PREDICTING FINANCIAL BANKRUPTCY. Economic Inquiry, 2019, 57, 2017-2034.	1.0	12
44	Conditional Dependence between Oil Prices and Exchange Rates in BRICS Countries: An Application of the Copula-GARCH Model. Journal of Risk and Financial Management, 2019, 12, 99.	1.1	5
45	Asymmetric technological distance measure based on language model. Applied Economics Letters, 2019, 26, 1548-1551.	1.0	0
46	Calibration estimation of semiparametric copula models with data missing at random. Journal of Multivariate Analysis, 2019, 173, 85-109.	0.5	7
47	Connectedness Between Natural Gas Price and BRICS Exchange Rates: Evidence from Time and Frequency Domains. Energies, 2019, 12, 3970.	1.6	8
48	Determinants of the Long-Term Correlation between Crude Oil and Stock Markets. Energies, 2019, 12, 4123.	1.6	13
49	The long-run relationship between farm size and productivity. China Agricultural Economic Review, 2019, 11, 373-386.	1.8	6
50	Can We Forecast Daily Oil Futures Prices? Experimental Evidence from Convolutional Neural Networks. Journal of Risk and Financial Management, 2019, 12, 9.	1.1	15
51	Complexity of financial stress spillovers: Asymmetry and interaction effects of institutional quality and foreign bank ownership. North American Journal of Economics and Finance, 2019, 48, 567-581.	1.8	3
52	AN EMPIRICAL ANALYSIS OF MARITAL STATUS IN JAPAN. Singapore Economic Review, 2019, 64, 773-798.	0.9	2
53	Dependence structures between Chinese stock markets and the international financial market: Evidence from a wavelet-based quantile regression approach. North American Journal of Economics and Finance, 2018, 45, 116-137.	1.8	35
54	What determines the long-term correlation between oil prices and exchange rates?. North American Journal of Economics and Finance, 2018, 44, 140-152.	1.8	32

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55	Predicting Currency Crises: A Novel Approach Combining Random Forests and Wavelet Transform. Journal of Risk and Financial Management, 2018, 11, 86.	1.1	5
56	Modeling the Dependence Structure of Share Prices among Three Chinese City Banks. Journal of Risk and Financial Management, 2018, 11, 57.	1.1	9
57	A Sustainable Metropolis: Perspectives of Population, Productivity and Parity. Sustainability, 2018, 10, 4264.	1.6	3
58	Bank Credit and Housing Prices in China: Evidence from a TVP-VAR Model with Stochastic Volatility. Journal of Risk and Financial Management, 2018, 11, 90.	1.1	8
59	Oil Price Forecasting Using Supervised GANs with Continuous Wavelet Transform Features. , 2018, , .		4
60	Measuring the Time-Frequency Dynamics of Return and Volatility Connectedness in Global Crude Oil Markets. Energies, 2018, 11, 2893.	1.6	33
61	MODELING THE DYNAMICS OF INTERNATIONAL AGRICULTURAL COMMODITY PRICES: A COMPARISON OF GARCH AND STOCHASTIC VOLATILITY MODELS. Annals of Financial Economics, 2018, 13, 1850010.	1.2	5
62	THE DETERMINANTS OF A SIMULTANEOUS CRASH IN GOLD AND STOCK MARKETS: AN ORDERED LOGIT APPROACH. Annals of Financial Economics, 2018, 13, 1850004.	1.2	1
63	Ensemble Learning or Deep Learning? Application to Default Risk Analysis. Journal of Risk and Financial Management, 2018, 11, 12.	1.1	61
64	Dependence Structures and Systemic Risk of Government Securities Markets in Central and Eastern Europe: A CoVaR-Copula Approach. Sustainability, 2018, 10, 324.	1.6	10
65	Financial Hazard Map: Financial Vulnerability Predicted by a Random Forests Classification Model. Sustainability, 2018, 10, 1530.	1.6	12
66	Determinants of dependence structures of sovereign credit default swap spreads between G7 and BRICS countries. International Review of Financial Analysis, 2018, 59, 19-34.	3.1	41
67	Relationship between sovereign CDS and banking sector CDS. , 2018, , 17-26.		0
68	Dynamic correlation among banksâ€™ CDS spreads. , 2018, , 119-130.		0
69	Causality among financial sector CDS indices. , 2018, , 59-71.		0
70	Dependence structure of insurance sector CDS indices. , 2018, , 88-103.		0
71	Time-varying correlation among bank sector CDS indices. , 2018, , 104-116.		0
72	Co-movement and spillovers among financial sector CDS indices. , 2018, , 72-87.		0

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73	Key determinants of sovereign CDS spreads. , 2018, , 27-38.		0
74	Interdependence between corporate CDS indices. , 2018, , 145-159.		1
75	Dynamic spillover among sovereign CDS spreads. , 2018, , 39-55.		0
76	Dependence structures among corporate CDS indices. , 2018, , 131-144.		0
77	Interdependence between oil and East Asian stock markets: Evidence from wavelet coherence analysis. Journal of International Financial Markets, Institutions and Money, 2017, 48, 206-223.	2.1	75
78	Does the crude oil price influence the exchange rates of oil-importing and oil-exporting countries differently? A wavelet coherence analysis. International Review of Economics and Finance, 2017, 49, 536-547.	2.2	156
79	Banking sector resilience to financial spillovers. Applied Economics Letters, 2017, 24, 422-426.	1.0	5
80	Volatility and Causality in Strategic Commodities: Characteristics, Myth and Evidence. International Journal of Economics and Finance, 2017, 9, 162.	0.2	0
81	Linkages among East Asian Stock Markets, US Financial Markets Stress, and Gold. , 2016, , 31-58.		0
82	Business Cycle Volatility and Hot Money in Emerging East Asian Markets. , 2016, , 59-80.		0
83	Dynamic Impacts of Remittances on Economic Growth in Asia: Evidence from the Dynamic Heterogeneous Panel. , 2016, , 83-100.		2
84	Effects of Remittances on Poverty Reduction in Asia. , 2016, , 101-117.		3
85	Interdependence of foreign exchange markets: A wavelet coherence analysis. Economic Modelling, 2016, 55, 6-14.	1.8	77
86	Random forests-based early warning system for bank failures. Economics Letters, 2016, 148, 118-121.	0.9	70
87	Determinants of Economic Growth in East Asia: A BMA Approach. , 2016, , 29-38.		0
88	Time-varying price shock transmission and volatility spillover in foreign exchange, bond, equity, and commodity markets: Evidence from the United States. North American Journal of Economics and Finance, 2016, 38, 163-171.	1.8	40
89	Hot Money and Business Cycle Volatility: Evidence from Selected ASEAN Countries. Emerging Markets Finance and Trade, 2016, 52, 351-363.	1.7	7
90	Do Workersâ€™ Remittances Promote Access to Finance? Evidence from Asia-Pacific Developing Countries. Emerging Markets Finance and Trade, 2016, 52, 765-774.	1.7	11

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91	Testing cointegration between health care expenditure and GDP in Japan with the presence of a regime shift. <i>Applied Economics Letters</i> , 2016, 23, 151-155.	1.0	4
92	Revisiting the Roles of Financial Access and Deepening for Growth and Reducing Inequality. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 722-723.	1.7	1
93	Dynamic correlation and equicorrelation analysis of global financial turmoil: evidence from emerging East Asian stock markets. <i>Applied Economics</i> , 2016, 48, 3789-3803.	1.2	7
94	Asymmetric correlations in gold and other financial markets. <i>Applied Economics</i> , 2016, 48, 4419-4425.	1.2	8
95	Financial Access and Economic Growth: Evidence from Sub-Saharan Africa. <i>Emerging Markets Finance and Trade</i> , 2016, 52, 743-753.	1.7	56
96	Financial development and financial openness nexus: the precondition of banking competition. <i>Applied Economics</i> , 2016, 48, 1130-1139.	1.2	10
97	Time-varying co-movements and volatility spillovers among financial sector CDS indexes in the UK. <i>Research in International Business and Finance</i> , 2016, 36, 288-296.	3.1	21
98	Stock Market Integration in China: Evidence from the Asymmetric DCC Model and Copula Approach. <i>Applied Economics and Finance</i> , 2016, 4, 1.	0.3	1
99	Moving Up the Ladder. , 2016, , .		0
100	Interdependence between the bond markets of CEEC-3 and Germany: A wavelet coherence analysis. <i>North American Journal of Economics and Finance</i> , 2015, 32, 124-138.	1.8	25
101	Health-care expenditure, GDP and share of the elderly in Japan: a panel cointegration analysis. <i>Applied Economics Letters</i> , 2015, 22, 725-729.	1.0	20
102	Modeling interest rate volatility: A Realized GARCH approach. <i>Journal of Banking and Finance</i> , 2015, 61, 158-171.	1.4	29
103	Modeling dependence structures among international stock markets: Evidence from hierarchical Archimedean copulas. <i>Economic Modelling</i> , 2015, 51, 308-314.	1.8	39
104	Cointegration with Regime Shift between Gold and Financial Variables. <i>International Journal of Financial Research</i> , 2014, 5, .	0.4	9
105	Crowding-out effects of affordable and unaffordable housing in China, 1999â€“2010. <i>Applied Economics</i> , 2014, 46, 4318-4333.	1.2	8
106	Empirical research on monetary policy, asset prices and inflation: an analysis based on provincial panel data in China. <i>Applied Economics</i> , 2014, 46, 4190-4204.	1.2	4
107	Market efficiency of commodity futures in India. <i>Applied Economics Letters</i> , 2014, 21, 522-527.	1.0	20
108	Greek sovereign bond index, volatility, and structural breaks. <i>Journal of Economics and Finance</i> , 2014, 38, 687-697.	0.8	16

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109	Co-movements among major European exchange rates: A multivariate time-varying asymmetric approach. <i>International Review of Economics and Finance</i> , 2014, 31, 105-113.	2.2	63
110	Spillover effect of US monetary policy to ASEAN stock markets: Evidence from Indonesia, Singapore, and Thailand. <i>Pacific-Basin Finance Journal</i> , 2014, 26, 145-155.	2.0	23
111	Macroeconomic impacts of oil prices and underlying financial shocks. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 29, 1-12.	2.1	65
112	Spillovers among CDS indexes in the US financial sector. <i>North American Journal of Economics and Finance</i> , 2014, 27, 104-113.	1.8	13
113	Gold prices and exchange rates: a time-varying copula analysis. <i>Applied Financial Economics</i> , 2014, 24, 41-50.	0.5	22
114	Causality-in-variance and causality-in-mean between the Greek sovereign bond yields and Southern European banking sector equity returns. <i>Journal of Economics and Finance</i> , 2014, 38, 627-642.	0.8	12
115	Nonlinear adjustment between the Eonia and Euribor rates: a two-regime threshold cointegration analysis. <i>Applied Financial Economics</i> , 2014, 24, 139-143.	0.5	3
116	The conditional dependence structure of insurance sector credit default swap indices. <i>North American Journal of Economics and Finance</i> , 2014, 30, 122-132.	1.8	16
117	Dependence structure between CEEC-3 and German government securities markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 29, 109-125.	2.1	15
118	On cross-currency transmissions between US dollar and euro LIBOR-OIS spreads. <i>Research in International Business and Finance</i> , 2014, 30, 83-90.	3.1	5
119	Bivariate Probit Analysis of the Differences Between Male and Female Formal Employment in Urban China. <i>SpringerBriefs in Economics</i> , 2014, , 65-76.	0.1	0
120	Rural Migration and Sectoral Earning Differences in Urban China. <i>SpringerBriefs in Economics</i> , 2014, , 5-21.	0.1	0
121	FORMAL AND INFORMAL EMPLOYMENT AND INCOME DIFFERENTIALS IN URBAN CHINA. <i>Journal of International Development</i> , 2013, 25, 987-1004.	0.9	18
122	Volatility and mean spillovers between sovereign and banking sector CDS markets: a note on the European sovereign debt crisis. <i>Applied Economics Letters</i> , 2013, 20, 262-266.	1.0	16
123	EU Accession, Financial Integration, and Contagion Effects: Dynamic Correlation Analysis of CEEC-3 Bond Markets. <i>Transition Studies Review</i> , 2013, 20, 179-189.	0.4	10
124	Dependence structure among international stock markets: a GARCH copula analysis. <i>Applied Financial Economics</i> , 2013, 23, 1805-1817.	0.5	30
125	An asymmetric dynamic conditional correlation analysis of linkages of European financial institutions during the Greek sovereign debt crisis. <i>European Journal of Finance</i> , 2013, 19, 939-950.	1.7	29
126	Testing for causality between the gold return and stock market performance: evidence for gold investment in case of emergency. <i>Applied Financial Economics</i> , 2013, 23, 27-40.	0.5	44

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127	Testing causal relationships between wholesale electricity prices and primary energy prices. Energy Policy, 2013, 62, 869-877.	4.2	25
128	Financial permeation as a role of microfinance: has microfinance actually been a viable financial intermediary for helping the poor?. Applied Financial Economics, 2013, 23, 1567-1578.	0.5	23
129	Crude oil hedging strategy: new evidence from the data of the financial crisis. Applied Financial Economics, 2013, 23, 1033-1041.	0.5	19
130	An asymmetric DCC analysis of correlations among bank CDS indices. Applied Financial Economics, 2013, 23, 475-481.	0.5	6
131	Asymmetric dynamics in stock market correlations: Evidence from Japan and Singapore. Journal of Asian Economics, 2013, 24, 117-123.	1.2	18
132	An empirical analysis of the relationship between economic development and population growth in China. Applied Economics, 2013, 45, 4651-4661.	1.2	34
133	INFLATION TARGETING IN SOUTH KOREA, INDONESIA, THE PHILIPPINES AND THAILAND: THE IMPACT ON BUSINESS CYCLE SYNCHRONIZATION BETWEEN EACH COUNTRY AND THE WORLD. , 2013, , 85-108.		3
134	GLOBALIZATION AND ECONOMIC GROWTH IN EAST ASIA. , 2013, , 109-138.		1
135	On the Influence of Oil Price Shocks on Economic Activity, Inflation, and Exchange Rates. International Journal of Financial Research, 2013, 4, .	0.4	5
136	Global Linkages and Economic Rebalancing in East Asia. , 2013, , .		1
137	Volatility transmission of swap spreads among the US, Japan and the UK: a cross-correlation function approach. Applied Financial Economics, 2012, 22, 849-862.	0.5	4
138	An Empirical Analysis of the Monetary Policy Reaction Function in India. Indian Economic Journal, 2012, 60, 126-133.	0.3	0
139	The sustainability of trade balances in sub-Saharan Africa: panel cointegration tests with cross-section dependence. Applied Economics Letters, 2012, 19, 161-165.	1.0	4
140	How has financial deepening affected poverty reduction in India? Empirical analysis using state-level panel data. Applied Financial Economics, 2012, 22, 395-408.	0.5	47
141	Panel cointegration analysis of co-movement between interest rate swap and treasury markets. Applied Economics Letters, 2012, 19, 1483-1486.	1.0	1
142	Asymmetric dynamics in correlations of treasury and swap markets: Evidence from the US market. Journal of International Financial Markets, Institutions and Money, 2012, 22, 381-394.	2.1	15
143	The effect of financial deepening on inequality: Some international evidence. Journal of Asian Economics, 2012, 23, 353-359.	1.2	87
144	Dynamic linkages of stock prices between the BRICs and the United States: Effects of the 2008-09 financial crisis. Journal of Asian Economics, 2012, 23, 344-352.	1.2	55

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145	Causality-in-mean and causality-in-variance among electricity prices, crude oil prices, and yenâ€“US dollar exchange rates in Japan. <i>Research in International Business and Finance</i> , 2012, 26, 371-386.	3.1	35
146	Impact of subsidy policies on diffusion of photovoltaic power generation. <i>Energy Policy</i> , 2011, 39, 1958-1964.	4.2	105
147	Market efficiency among futures with different maturities: Evidence from the crude oil futures market. <i>Journal of Futures Markets</i> , 2011, 31, 487-501.	0.9	20
148	The determinants of citizen complaints on environmental pollution: an empirical study from China. <i>Journal of Cleaner Production</i> , 2011, 19, 1306-1314.	4.6	87
149	An empirical analysis of real exchange rate movements in the euro. <i>Applied Economics</i> , 2011, 43, 1187-1191.	1.2	3
150	Bivariate probit analysis of differences between male and female formal employment in urban China. <i>Journal of Asian Economics</i> , 2010, 21, 494-501.	1.2	5
151	Change in consumer sensitivity to electricity prices in response to retail deregulation: A panel empirical analysis of the residential demand for electricity in the United States. <i>Energy Policy</i> , 2010, 38, 2470-2476.	4.2	64
152	Volatility transmission between Japan, UK and USA in daily stock returns. <i>Empirical Economics</i> , 2009, 36, 27-54.	1.5	20
153	Solution to the Dilemma of the Migrant Labor Shortage and the Rural Labor Surplus in China. <i>China and World Economy</i> , 2009, 17, 53-71.	0.9	23
154	Economic returns to schooling in urban China: OLS and the instrumental variables approach. <i>China Economic Review</i> , 2009, 20, 143-152.	2.1	68
155	The sustainability of trade accounts of the G-7 countries. <i>Applied Economics Letters</i> , 2009, 16, 1691-1694.	1.0	8
156	International term structure of interest rates in the Euro area. <i>Applied Economics Letters</i> , 2009, 16, 1113-1116.	1.0	0
157	Introduction of the Euro and the Monetary Policy of the European Central Bank. , 2009, , .		3
158	Information content of commodity futures prices for monetary policy. <i>Economic Modelling</i> , 2008, 25, 274-283.	1.8	39
159	Demand for money in the Euro area. <i>Economic Systems</i> , 2008, 32, 274-284.	1.0	34
160	A new approach to analysing comovement in European equity markets. <i>Studies in Economics and Finance</i> , 2008, 25, 4-20.	1.2	1
161	Measuring response of output growth to changes in yield spread in a state switching framework. <i>Journal of Economic and Social Measurement</i> , 2008, 33, 221-239.	0.7	0
162	Co-movement in the price of risk of aggregate equity markets. <i>Economic Systems</i> , 2007, 31, 256-271.	1.0	2

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163	Component structures of agricultural commodity futures traded on the Tokyo Grain Exchange. <i>Asia-Pacific Financial Markets</i> , 2007, 13, 1-9.	1.3	3
164	Analysing Yield Spread and Output Dynamics in an Endogenous Markov Switching Regression Framework. <i>Asia-Pacific Financial Markets</i> , 2007, 14, 141-156.	1.3	4
165	Linkages among agricultural commodity futures prices: some further evidence from Tokyo. <i>Applied Economics Letters</i> , 2006, 13, 535-539.	1.0	7
166	On least-squares bias in the AR(p) models: Bias correction using the bootstrap methods. <i>Statistical Papers</i> , 2006, 47, 109-124.	0.7	8
167	Empirical investigation on the relationship between Japanese and Asian emerging equity markets. <i>Applied Economics Letters</i> , 2006, 2, 77-86.	0.2	4
168	Causality in variance and the type of traders in crude oil futures. <i>Energy Economics</i> , 2005, 27, 527-539.	5.6	30
169	Import Demand Function: Some Evidence from Madagascar and Mauritius. <i>Journal of African Economies</i> , 2005, 14, 411-434.	0.8	17
170	The link between inflation and inflation uncertainty: Evidence from G7 countries. <i>Empirical Economics</i> , 2004, 29, 825-853.	1.5	22
171	Empirical characteristics of the permanent and transitory components of stock return: analysis in a Markov switching heteroscedasticity framework. <i>Economics Letters</i> , 2004, 82, 157-165.	0.9	16
172	Alternative characterization of the volatility in the growth rate of real GDP. <i>Japan and the World Economy</i> , 2003, 15, 223-231.	0.4	19
173	Some international evidence on the stability of aggregate import demand function. <i>Applied Economics</i> , 2003, 35, 1497-1504.	1.2	10
174	An Empirical Investigation of Stock Markets. , 2003, , .		9
175	SEASONAL INTEGRATION FOR DAILY DATA. <i>Econometric Reviews</i> , 2001, 20, 187-200.	0.5	1
176	Seasonal cointegration and the money demand function: some evidence from Japan. <i>Applied Economics Letters</i> , 2001, 8, 305-310.	1.0	17
177	An Empirical Analysis of the Efficiency of the Osaka Rice Market During Japan's Tokugawa Era. <i>Journal of Futures Markets</i> , 2001, 21, 861-874.	0.9	19
178	An empirical analysis on the stability of Japan's aggregate import demand function. <i>Japan and the World Economy</i> , 2001, 13, 135-144.	0.4	20
179	Seasonality and stock returns: some evidence from Japan. <i>Japan and the World Economy</i> , 2001, 13, 463-481.	0.4	9
180	A theory of quality signaling in the marriage market. <i>Japan and the World Economy</i> , 2000, 12, 229-242.	0.4	14

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181	An empirical analysis of economic fluctuations in Japan: 1885-1940. <i>Japan and the World Economy</i> , 2000, 12, 11-19.	0.4	6
182	Volatility of real GDP: some evidence from the United States, the United Kingdom and Japan. <i>Japan and the World Economy</i> , 2000, 12, 143-152.	0.4	24
183	The transmission mechanism of business cycles among Germany, Japan, the UK and the USA. <i>Applied Economics</i> , 2000, 32, 405-410.	1.2	9
184	Seasonal integration and Japanese aggregate data. <i>Applied Economics Letters</i> , 2000, 7, 591-594.	1.0	0
185	International transmission of stock prices among G7 countries: LA-VAR approach. <i>Applied Economics Letters</i> , 2000, 7, 613-618.	1.0	22
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