

Yiuman Tse

List of Publications by Year in descending order

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71
papers

2,675
citations

331670

21
h-index

223800

46
g-index

71
all docs

71
docs citations

71
times ranked

1034
citing authors

#	ARTICLE	IF	CITATIONS
1	Price discovery and common factor models. Journal of Financial Markets, 2002, 5, 309-321.	1.3	445
2	Price discovery in the German equity index derivatives markets. Journal of Futures Markets, 1999, 19, 619-643.	1.8	230
3	Price discovery and volatility spillovers in the DJIA index and futures markets. Journal of Futures Markets, 1999, 19, 911-930.	1.8	228
4	Price and volatility spillovers in Scandinavian stock markets. Journal of Banking and Finance, 1997, 21, 811-823.	2.9	217
5	Trading and Pricing in Upstairs and Downstairs Stock Markets. Review of Financial Studies, 2002, 15, 1111-1135.	6.8	178
6	Price discovery in the hang seng index markets: Index, futures, and the tracker fund. Journal of Futures Markets, 2004, 24, 887-907.	1.8	107
7	Intraday Price Discovery in the DJIA Index Markets. Journal of Business Finance and Accounting, 2006, 33, 1572-1585.	2.7	78
8	Time series momentum and volatility scaling. Journal of Financial Markets, 2016, 30, 103-124.	1.3	74
9	Do Stock Markets Catch the Flu?. Journal of Financial and Quantitative Analysis, 2013, 48, 979-1000.	3.5	66
10	Price discovery and informational efficiency of international iShares funds. Global Finance Journal, 2007, 18, 1-15.	5.1	61
11	The information flow and market efficiency between the U.S. and Chinese aluminum and copper futures markets. Journal of Futures Markets, 2010, 30, 1192-1209.	1.8	61
12	A leader of the world commodity futures markets in the making? The case of China's commodity futures. International Review of Financial Analysis, 2013, 27, 103-114.	6.6	50
13	Volatility and return spillovers in Canadian and U.S. industry ETFs. International Review of Economics and Finance, 2013, 25, 244-259.	4.5	47
14	Intraday Volatility in International Stock Index Futures Markets: Meteor Showers or Heat Waves?. Management Science, 1997, 43, 1564-1576.	4.1	41
15	Transaction Costs and Market Quality: Open Outcry Versus Electronic Trading. Journal of Futures Markets, 2001, 21, 713-735.	1.8	40
16	Where does return and volatility come from? The case of Asian ETFs. International Review of Economics and Finance, 2009, 18, 671-679.	4.5	40
17	International linkages in Nikkei Stock Index futures markets. Pacific-Basin Finance Journal, 1996, 4, 59-76.	3.9	37
18	Stock Splits, Broker Promotion, and Decimalization. Journal of Financial and Quantitative Analysis, 2005, 40, 873-895.	3.5	34

#	ARTICLE	IF	CITATIONS
19	Price discovery in the German equity index derivatives markets. <i>Journal of Futures Markets</i> , 1999, 19, 619-643.	1.8	29
20	Including commodity futures in asset allocation in China. <i>Quantitative Finance</i> , 2018, 18, 1487-1499.	1.7	28
21	The relationship between currency carry trades and U.S. stocks. <i>Journal of Futures Markets</i> , 2012, 32, 252-271.	1.8	27
22	International linkages in Euromark futures markets: Information transmission and market integration. <i>Journal of Futures Markets</i> , 1998, 18, 129-149.	1.8	26
23	International Price Discovery for Emerging Market Stocks: Evidence from Indian GDRs. <i>Review of Quantitative Finance and Accounting</i> , 2003, 21, 179-199.	1.6	26
24	Returns transmission, value at risk, and diversification benefits in international REITs: evidence from the financial crisis. <i>Review of Quantitative Finance and Accounting</i> , 2013, 40, 293-318.	1.6	26
25	Overnight returns of stock indexes: Evidence from ETFs and futures. <i>International Review of Economics and Finance</i> , 2017, 48, 440-451.	4.5	24
26	Stock market prediction with deep learning: The case of China. <i>Finance Research Letters</i> , 2022, 46, 102209.	6.7	24
27	Single-stock futures: Evidence from the Indian securities market. <i>Global Finance Journal</i> , 2009, 20, 220-234.	5.1	20
28	Are stock markets in Asia related to carry trade?. <i>Pacific-Basin Finance Journal</i> , 2013, 25, 200-216.	3.9	20
29	Electronic versus open outcry trading in agricultural commodities futures markets. <i>Review of Financial Economics</i> , 2011, 20, 28-36.	1.1	19
30	Modeling the fat tails in Asian stock markets. <i>International Review of Economics and Finance</i> , 2011, 20, 430-440.	4.5	19
31	Rationality of Stock Splits: The Target-Price Habit Hypothesis. <i>Review of Quantitative Finance and Accounting</i> , 2000, 14, 67-84.	1.6	18
32	Efficiency of single-stock futures: An intraday analysis. <i>Journal of Futures Markets</i> , 2008, 28, 518-536.	1.8	18
33	Momentum strategies with stock index exchange-traded funds. <i>North American Journal of Economics and Finance</i> , 2015, 33, 134-148.	3.5	18
34	Do industries lead stock markets? A reexamination. <i>Journal of Empirical Finance</i> , 2015, 34, 195-203.	1.8	17
35	How do lenders evaluate borrowers in peer-to-peer lending in China?. <i>International Review of Economics and Finance</i> , 2020, 69, 651-662.	4.5	16
36	Do designated market makers improve liquidity in open-outcry futures markets?. <i>Journal of Futures Markets</i> , 2004, 24, 479-502.	1.8	15

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37	Is carry-trade a viable alternative asset class?. Journal of International Financial Markets, Institutions and Money, 2013, 24, 247-257.	4.2	15
38	Market quality and the connectedness of steel rebar and other industrial metal futures in China. Journal of Futures Markets, 2019, 39, 1383-1393.	1.8	14
39	The market quality of commodity futures markets. Journal of Futures Markets, 2020, 40, 1751-1766.	1.8	14
40	The impact of trading behavioral biases on market liquidity under different volatility levels: Evidence from the Chinese commodity futures market. Financial Review, 2021, 56, 671-692.	1.8	14
41	Liquidity commonality and spillover in the US and Japanese markets: an intraday analysis using exchange-traded funds. Review of Quantitative Finance and Accounting, 2008, 31, 379-393.	1.6	13
42	Extended trading in Chinese index markets: Informed or uninformed?. Pacific-Basin Finance Journal, 2016, 36, 112-122.	3.9	12
43	Order Imbalance in the FTSE Index Futures Market: Electronic versus Open Outcry Trading. Journal of Business Finance and Accounting, 2009, 36, 230-252.	2.7	11
44	Asymmetric Volatility, Skewness, and Downside Risk in Different Asset Classes: Evidence from Futures Markets. Financial Review, 2016, 51, 83-111.	1.8	11
45	Price discovery and volatility spillovers in the DJIA index and futures markets. Journal of Futures Markets, 1999, 19, 911-930.	1.8	11
46	A Note on International Portfolio Diversification with Short Selling. Review of Quantitative Finance and Accounting, 2001, 16, 311-321.	1.6	10
47	Multi-market trading in the Eurodollar futures market. Review of Quantitative Finance and Accounting, 2006, 26, 321-341.	1.6	10
48	China's Exchange Traded Fund: Is There a Trading Place Bias?. Review of Pacific Basin Financial Markets and Policies, 2008, 11, 61-74.	0.3	10
49	Can Island Provide Liquidity and Price Discovery in the Dark?. Review of Quantitative Finance and Accounting, 2004, 23, 149-166.	1.6	9
50	Exchange traded funds, size-based portfolios, and market efficiency. Review of Quantitative Finance and Accounting, 2015, 45, 89-110.	1.6	9
51	Systemic risk in financial institutions: A multiplex network approach. Pacific-Basin Finance Journal, 2022, 73, 101752.	3.9	9
52	Does Index Speculation Impact Commodity Prices? An Intraday Analysis. Financial Review, 2013, 48, 365-383.	1.8	8
53	Return predictability and contrarian profits of international index futures. Journal of Futures Markets, 2018, 38, 788-803.	1.8	8
54	The impact of tick-size reductions in foreign currency futures markets. Finance Research Letters, 2019, 28, 32-38.	6.7	8

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55	Risk Premia in Foreign Currency Futures: A Reexamination. <i>Financial Review</i> , 1996, 31, 521-534.	1.8	7
56	Insured uncovered interest parity. <i>Finance Research Letters</i> , 2013, 10, 175-183.	6.7	7
57	The impact of the change in USDA announcement release procedures on agricultural commodity futures. <i>Journal of Commodity Markets</i> , 2021, 23, 100149.	2.1	7
58	NYSE execution quality subsequent to migration to hybrid. <i>Review of Quantitative Finance and Accounting</i> , 2009, 33, 59-81.	1.6	6
59	International Asset Allocation with Regime Switching: Evidence from the <scp>ETF</scp>s. <i>Asia-Pacific Journal of Financial Studies</i> , 2015, 44, 661-687.	1.5	5
60	The impact of the US stock market opening on price discovery of government bond futures. <i>Journal of Futures Markets</i> , 2019, 39, 779-802.	1.8	5
61	Return seasonality in the foreign exchange market. <i>Applied Economics Letters</i> , 2018, 25, 5-8.	1.8	4
62	Anticipating Change in Development Activity Levels. <i>Journal of Real Estate Research</i> , 1998, 16, 159-168.	0.7	4
63	Volatility, trade size, and order imbalance in China and Japan exchange traded funds. <i>Journal of Economics and Finance</i> , 2013, 37, 293-307.	1.8	3
64	Setting the futures margin with price limits: the case for single-stock futures. <i>Review of Quantitative Finance and Accounting</i> , 2017, 48, 219-237.	1.6	3
65	Pairs trading of Chinese and international commodities. <i>Applied Economics</i> , 2020, 52, 5203-5217.	2.2	2
66	Smooth transition in aggregate consumption. <i>Applied Economics Letters</i> , 2002, 9, 415-418.	1.8	1
67	Market Quality around Macroeconomic News Announcements: Evidence from the US and Canadian Markets. <i>International Review of Finance</i> , 2019, 19, 575-612.	1.9	1
68	Exchange-Traded Funds. , 2008, , 97-108.		0
69	The impact of FOMC announcements on currency futures markets. <i>Applied Economics Letters</i> , 2019, 26, 1590-1596.	1.8	0
70	Price disparity between Chinese A- and H-shares: Dividends, currency values, and the interest rate differential. <i>Global Finance Journal</i> , 2021, , 100619.	5.1	0
71	Return predictability between industries and the stock market in China. <i>Pacific Economic Review</i> , 0, , .	1.4	0