

Wing-Keung Wong

List of Publications by Year in descending order

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342

papers

7,692

citations

87888

38

h-index

144013

57

g-index

346

all docs

346

docs citations

346

times ranked

2249

citing authors

#	ARTICLE	IF	CITATIONS
1	International momentum strategies: a stochastic dominance approach. <i>Journal of Financial Markets</i> , 2005, 8, 89-109.	1.3	165
2	ENHANCEMENT OF THE APPLICABILITY OF MARKOWITZ'S PORTFOLIO OPTIMIZATION BY UTILIZING RANDOM MATRIX THEORY. <i>Mathematical Finance</i> , 2009, 19, 639-667.	1.8	162
3	Tourism development and environmental degradation in the United States: evidence from wavelet-based analysis. <i>Current Issues in Tourism</i> , 2017, 20, 1768-1790.	7.2	162
4	Stochastic dominance and mean-variance measures of profit and loss for business planning and investment. <i>European Journal of Operational Research</i> , 2007, 182, 829-843.	5.7	155
5	How rewarding is technical analysis? Evidence from Singapore stock market. <i>Applied Financial Economics</i> , 2003, 13, 543-551.	0.5	150
6	Preferences over location-scale family. <i>Economic Theory</i> , 2008, 37, 119-146.	0.9	133
7	e-Purchase Intention of Taiwanese Consumers: Sustainable Mediation of Perceived Usefulness and Perceived Ease of Use. <i>Sustainability</i> , 2018, 10, 234.	3.2	130
8	Stochastic dominance analysis of Asian hedge funds. <i>Pacific-Basin Finance Journal</i> , 2008, 16, 204-223.	3.9	128
9	Time Series Models in Non-Normal Situations: Symmetric Innovations. <i>Journal of Time Series Analysis</i> , 2000, 21, 571-596.	1.2	110
10	Sustainability of the Moderating Role of Financial Development in the Determinants of Environmental Degradation: Evidence from Turkey. <i>Sustainability</i> , 2021, 13, 1844.	3.2	109
11	A note on convex stochastic dominance. <i>Economics Letters</i> , 1999, 62, 293-300.	1.9	105
12	Extension of stochastic dominance theory to random variables. <i>RAIRO - Operations Research</i> , 1999, 33, 509-524.	1.8	101
13	Stochastic Dominance Analysis of iShares. <i>European Journal of Finance</i> , 2007, 13, 89-101.	3.1	100
14	Point and density forecasts of oil returns: The role of geopolitical risks. <i>Resources Policy</i> , 2019, 62, 580-587.	9.6	91
15	Stochastic dominance and behavior towards risk: The market for Internet stocks. <i>Journal of Economic Behavior and Organization</i> , 2008, 68, 194-208.	2.0	90
16	Market efficiency of oil spot and futures: A mean-variance and stochastic dominance approach. <i>Energy Economics</i> , 2010, 32, 979-986.	12.1	90
17	Multivariate linear and nonlinear causality tests. <i>Mathematics and Computers in Simulation</i> , 2010, 81, 5-17.	4.4	82
18	On testing the equality of multiple Sharpe ratios, with application on the evaluation of iShares. <i>Journal of Risk</i> , 2008, 10, 15-30.	0.1	82

#	ARTICLE	IF	CITATIONS
19	Stochastic dominance and risk measure: A decision-theoretic foundation for VaR and C-VaR. <i>European Journal of Operational Research</i> , 2010, 207, 927-935.	5.7	81
20	A pseudo-Bayesian model in financial decision making with implications to market volatility, under- and overreaction. <i>European Journal of Operational Research</i> , 2010, 203, 166-175.	5.7	79
21	Elasticity of risk aversion and international trade. <i>Economics Letters</i> , 2006, 92, 126-130.	1.9	78
22	Gains from diversification on convex combinations: A majorization and stochastic dominance approach. <i>European Journal of Operational Research</i> , 2010, 200, 893-900.	5.7	76
23	Revisiting calendar anomalies in Asian stock markets using a stochastic dominance approach. <i>Journal of Multinational Financial Management</i> , 2007, 17, 125-141.	2.3	75
24	Is gold good for portfolio diversification? A stochastic dominance analysis of the Paris stock exchange. <i>International Review of Financial Analysis</i> , 2015, 42, 98-108.	6.6	70
25	Long-run equilibrium, short-term adjustment, and spillover effects across Chinese segmented stock markets and the Hong Kong stock market. <i>Journal of International Financial Markets, Institutions and Money</i> , 2008, 18, 425-437.	4.2	64
26	Investigating the Causal Relationships among Carbon Emissions, Economic Growth, and Life Expectancy in Turkey: Evidence from Time and Frequency Domain Causality Techniques. <i>Sustainability</i> , 2021, 13, 2924.	3.2	64
27	Stochastic dominance statistics for risk averters and risk seekers: an analysis of stock preferences for USA and China. <i>Quantitative Finance</i> , 2015, 15, 889-900.	1.7	63
28	Chinese values in Singapore: Traditional and modern. <i>Asian Journal of Social Psychology</i> , 2003, 6, 5-29.	2.1	61
29	Test statistics for prospect and Markowitz stochastic dominances with applications. <i>Econometrics Journal</i> , 2011, 14, 278-303.	2.3	61
30	Do investors like to diversify? A study of Markowitz preferences. <i>European Journal of Operational Research</i> , 2011, 215, 188-193.	5.7	61
31	Is gold different for risk-averse and risk-seeking investors? An empirical analysis of the Shanghai Gold Exchange. <i>Economic Modelling</i> , 2015, 50, 200-211.	3.8	61
32	Government Policies and Private Housing Prices in Singapore. <i>Urban Studies</i> , 1997, 34, 1819-1829.	3.7	58
33	An improved estimation to make Markowitz's portfolio optimization theory users friendly and estimation accurate with application on the US stock market investment. <i>European Journal of Operational Research</i> , 2012, 222, 85-95.	5.7	58
34	The sizes and powers of some stochastic dominance tests: A Monte Carlo study for correlated and heteroskedastic distributions. <i>Mathematics and Computers in Simulation</i> , 2008, 79, 30-48.	4.4	56
35	Empirical test of the efficiency of the UK covered warrants market: Stochastic dominance and likelihood ratio test approach. <i>Journal of Empirical Finance</i> , 2012, 19, 162-174.	1.8	56
36	On the estimation of cost of capital and its reliability. <i>Quantitative Finance</i> , 2004, 4, 365-372.	1.7	55

#	ARTICLE	IF	CITATIONS
37	Risk and Financial Management of COVID-19 in Business, Economics and Finance. Journal of Risk and Financial Management, 2020, 13, 102.	2.3	53
38	The relationship between stock markets of major developed countries and Asian emerging markets. Journal of Applied Mathematics and Decision Sciences, 2004, 8, 201-218.	0.4	52
39	Sustainability of Energy-Induced Growth Nexus in Brazil: Do Carbon Emissions and Urbanization Matter?. Sustainability, 2021, 13, 4371.	3.2	51
40	Multivariate stochastic dominance for risk averters and risk seekers. RAIRO - Operations Research, 2016, 50, 575-586.	1.8	50
41	Modelling Economic Growth, Carbon Emissions, and Fossil Fuel Consumption in China: Cointegration and Multivariate Causality. International Journal of Environmental Research and Public Health, 2019, 16, 4176.	2.6	49
42	An extended multinomial-Dirichlet model for error bounds for dollar-unit sampling. Contemporary Accounting Research, 1990, 6, 485-500.	3.0	48
43	What Makes GO-JEK Go in Indonesia? The Influences of Social Media Marketing Activities on Purchase Intention. Journal of Theoretical and Applied Electronic Commerce Research, 2022, 17, 89-103.	5.7	48
44	Estimating parameters in autoregressive models with asymmetric innovations. Statistics and Probability Letters, 2005, 71, 61-70.	0.7	47
45	Linear and nonlinear causality between changes in consumption and consumer attitudes. Economics Letters, 2009, 102, 161-164.	1.9	47
46	Sustainability of Green Tourism among International Tourists and Its Influence on the Achievement of Green Environment: Evidence from North Cyprus. Sustainability, 2020, 12, 5698.	3.2	47
47	How much have electricity shortages hampered China's GDP growth?. Energy Policy, 2013, 55, 369-373.	8.8	46
48	Estimating parameters in autoregressive models in non-normal situations: symmetric innovations. Communications in Statistics - Theory and Methods, 1999, 28, 315-341.	1.0	45
49	On the Markowitz mean-variance analysis of self-financing portfolios. Risk and Decision Analysis, 2009, 1, 35-42.	0.4	45
50	Prospect Performance Evaluation: Making a Case for a Non-asymptotic UMPU Test. Journal of Financial Econometrics, 2012, 10, 703-732.	1.5	44
51	Modelling dependence between tourism demand and exchange rate using the copula-based GARCH model. Current Issues in Tourism, 2016, 19, 876-894.	7.2	44
52	Stochastic dominance theory for location-scale family. Journal of Applied Mathematics and Decision Sciences, 2006, 2006, 1-10.	0.4	43
53	Mapping the Presidential Election Cycle in US stock markets. Mathematics and Computers in Simulation, 2009, 79, 3267-3277.	4.4	43
54	The mean-variance ratio test-A complement to the coefficient of variation test and the Sharpe ratio test. Statistics and Probability Letters, 2011, 81, 1078-1085.	0.7	43

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55	Which Factors Determine CO2 Emissions in China? Trade Openness, Financial Development, Coal Consumption, Economic Growth or Urbanization: Quantile Granger Causality Test. <i>Energies</i> , 2022, 15, 2450.	3.1	42
56	THEORIES OF RISK: TESTING INVESTOR BEHAVIOR ON THE TAIWAN STOCK AND STOCK INDEX FUTURES MARKETS. <i>Economic Inquiry</i> , 2016, 54, 907-924.	1.8	40
57	The two-moment decision model with additive risks. <i>Risk Management</i> , 2018, 20, 77-94.	2.3	40
58	Mean-“variance, mean-“VaR, and mean-“CVaR models for portfolio selection with background risk. <i>Risk Management</i> , 2019, 21, 73-98.	2.3	40
59	A New Pseudo-Bayesian Model with Implications for Financial Anomalies and Investors’s™ Behavior. <i>Journal of Behavioral Finance</i> , 2012, 13, 93-107.	1.7	39
60	Moment conditions for Almost Stochastic Dominance. <i>Economics Letters</i> , 2014, 124, 163-167.	1.9	39
61	Is Bitcoin a better portfolio diversifier than gold? A copula and sectoral analysis for China. <i>International Review of Financial Analysis</i> , 2021, 74, 101674.	6.6	39
62	Can the Forecasts Generated from E/P Ratio and Bond Yield be Used to Beat Stock Markets?. <i>Multinational Finance Journal</i> , 2001, 5, 59-86.	0.5	39
63	A note on almost stochastic dominance. <i>Economics Letters</i> , 2013, 121, 252-256.	1.9	38
64	Robust estimation in Capital Asset Pricing Model. <i>Journal of Applied Mathematics and Decision Sciences</i> , 2000, 4, 65-82.	0.4	37
65	Policy change and lead-lag relations among China's segmented stock markets. <i>Journal of Multinational Financial Management</i> , 2008, 18, 276-289.	2.3	37
66	Preferences of risk-averse and risk-seeking investors for oil spot and futures before, during and after the Global Financial Crisis. <i>International Review of Economics and Finance</i> , 2015, 40, 204-216.	4.5	37
67	Kappa ratios and (higher-order) stochastic dominance. <i>Risk Management</i> , 2017, 19, 245-253.	2.3	37
68	Do Oil Price Shocks and Other Factors Create Bigger Impacts on Islamic Banks than Conventional Banks?. <i>Energies</i> , 2020, 13, 3106.	3.1	37
69	REVISITING “DIVIDEND YIELD PLUS GROWTH” AND ITS APPLICATION. <i>Engineering Economist</i> , 1996, 41, 123-147.	1.1	36
70	Stochastic Dominance and Omega Ratio: Measures to Examine Market Efficiency, Arbitrage Opportunity, and Anomaly. <i>Economies</i> , 2017, 5, 38.	2.5	36
71	Repeated Time Series Analysis of ARIMA-Noise Models. <i>Journal of Business and Economic Statistics</i> , 1990, 8, 243-250.	2.9	35
72	Singapore's experience with car quotas. <i>Transport Policy</i> , 1996, 3, 145-153.	6.6	35

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73	Organizational Climate and Work Style: The Missing Links for Sustainability of Leadership and Satisfied Employees. Sustainability, 2019, 11, 125.	3.2	35
74	Empirical Study on CO2 Emissions, Financial Development and Economic Growth of the BRICS Countries. Energies, 2021, 14, 7341.	3.1	35
75	Economic and tourism growth impact on the renewable energy production in Vietnam. Environmental Science and Pollution Research, 2022, 29, 81006-81020.	5.3	35
76	International Diversification Versus Domestic Diversification: Mean-Variance Portfolio Optimization and Stochastic Dominance Approaches. Journal of Risk and Financial Management, 2014, 7, 45-66.	2.3	34
77	Investors's preference towards risk: evidence from the Taiwan stock and stock index futures markets. Accounting and Finance, 2014, 54, 251-274.	3.2	34
78	Financial Credit Risk Evaluation Based on Core Enterprise Supply Chains. Sustainability, 2018, 10, 3699.	3.2	34
79	Is wine a good choice for investment?. Pacific-Basin Finance Journal, 2018, 51, 171-183.	3.9	34
80	Repeated Time Series Analysis of ARIMA-Noise Models. Journal of Business and Economic Statistics, 1990, 8, 243.	2.9	33
81	Time series models with asymmetric innovations. Communications in Statistics - Theory and Methods, 1999, 28, 1331-1360.	1.0	33
82	Multivariate causality tests with simulation and application. Statistics and Probability Letters, 2011, 81, 1063-1071.	0.7	33
83	Repurchase intention of Korean beauty products among Taiwanese consumers. Asia Pacific Journal of Marketing and Logistics, 2017, 29, 569-588.	3.2	33
84	A new test of multivariate nonlinear causality. PLoS ONE, 2018, 13, e0185155.	2.5	31
85	New evidence on the relation between return volatility and trading volume. Journal of Forecasting, 2010, 29, 502-515.	2.8	30
86	A Bayesian approach to excess volatility, short-term underreaction and long-term overreaction during financial crises. North American Journal of Economics and Finance, 2017, 42, 346-358.	3.5	30
87	DO MONEY AND INTEREST RATES MATTER FOR STOCK PRICES? AN ECONOMETRIC STUDY OF SINGAPORE AND USA. Singapore Economic Review, 2006, 51, 31-51.	1.7	29
88	Stochastic dominance relationships between stock and stock index futures markets: International evidence. Economic Modelling, 2013, 33, 552-559.	3.8	29
89	The banking firm and risk taking in a two-moment decision model. Economic Modelling, 2015, 50, 275-280.	3.8	29
90	Modeling Co-Movement among Different Agricultural Commodity Markets: A Copula-GARCH Approach. Sustainability, 2020, 12, 393.	3.2	29

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91	CORPORATE VALUATION SPURRED BY INFORMATION TRANSPARENCY IN AN EMERGING ECONOMY. Annals of Financial Economics, 2021, 16, .	1.4	29
92	Top purchase intention priorities of Vietnamese low cost carrier passengers: expectations and satisfaction. Eurasian Business Review, 2018, 8, 371-389.	4.2	28
93	Testing for a unit root in an ar(1) model using three and four moment approximations: symmetric distributions. Communications in Statistics Part B: Simulation and Computation, 1998, 27, 185-198.	1.2	27
94	Which is a better investment choice in the Hong Kong residential property market: a big or small property?. Applied Economics, 2015, 47, 1670-1685.	2.2	27
95	Cointegration and causality among the onshore and offshore markets for China's currency. Journal of Asian Economics, 2015, 41, 20-38.	2.7	27
96	Topological Characteristics of the Hong Kong Stock Market: A Test-based P-threshold Approach to Understanding Network Complexity. Scientific Reports, 2017, 7, 41379.	3.3	27
97	Stochastic dominance via quantile regression with applications to investigate arbitrage opportunity and market efficiency. European Journal of Operational Research, 2017, 261, 666-678.	5.7	27
98	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. Sustainability, 2019, 11, 351.	3.2	27
99	Stochastic dominance analysis of CTA funds. Review of Quantitative Finance and Accounting, 2013, 40, 155-170.	1.6	26
100	Arbitrage opportunities, efficiency, and the role of risk preferences in the Hong Kong property market. Studies in Economics and Finance, 2016, 33, 735-754.	2.1	26
101	Almost stochastic dominance for risk averters and risk seeker. Finance Research Letters, 2016, 19, 15-21.	6.7	26
102	Causal relationships between economic policy uncertainty and housing market returns in China and India: evidence from linear and nonlinear panel and time series models. Studies in Nonlinear Dynamics and Econometrics, 2018, 22, .	0.3	26
103	Do Winners Perform Better Than Losers? A Stochastic Dominance Approach. Advanced in Quantitative Analysis of Finance and Accounting, 2006, , 219-254.	0.0	26
104	Regime-dependent relationships among the stock markets of the US, Australia and New Zealand: a Markov-switching VAR approach. Applied Financial Economics, 2011, 21, 1831-1841.	0.5	25
105	Consumer Perceptions of the Smartcard in Retailing: An Empirical Study. Journal of International Consumer Marketing, 2012, 24, 252-262.	3.7	24
106	Key determinants of sustainable smartcard payment. Journal of Retailing and Consumer Services, 2014, 21, 306-313.	9.4	24
107	Theory and application of an economic performance measure of risk. International Review of Economics and Finance, 2018, 56, 383-396.	4.5	24
108	Review on Efficiency and Anomalies in Stock Markets. Economies, 2020, 8, 20.	2.5	24

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109	Sustainability of Household Food Waste Reduction: A Fresh Insight on Youth's Emotional and Cognitive Behaviors. International Journal of Environmental Research and Public Health, 2021, 18, 7013.	2.6	24
110	A Note on the Mean-Variance Analysis of Self-Financing Portfolios. SSRN Electronic Journal, 0, , .	0.4	24
111	Volatility switching and regime interdependence between information technology stocks 1995–2005. Global Finance Journal, 2008, 19, 139-156.	5.1	23
112	Market overreaction and underreaction: tests of the directional and magnitude effects. Applied Financial Economics, 2013, 23, 1469-1482.	0.5	23
113	Could the global financial crisis improve the performance of the G7 stocks markets?. Applied Economics, 2016, 48, 1066-1080.	2.2	23
114	The performance of commodity trading advisors: A mean-variance-ratio test approach. North American Journal of Economics and Finance, 2013, 25, 188-201.	3.5	22
115	Maslow Portfolio Selection for Individuals with Low Financial Sustainability. Sustainability, 2018, 10, 1128.	3.2	22
116	Do both demand-following and supply-leading theories hold true in developing countries?. Physica A: Statistical Mechanics and Its Applications, 2019, 513, 536-554.	2.6	22
117	Determining Distribution for the Product of Random Variables by Using Copulas. Risks, 2019, 7, 23.	2.4	22
118	A mixed Sharpe ratio. Risk and Decision Analysis, 2012, 3, 37-65.	0.4	21
119	Production and hedging decisions under regret aversion. Economic Modelling, 2015, 51, 153-158.	3.8	21
120	Does the Shari'ah screening impact the gold-stock nexus? A sectorial analysis. Resources Policy, 2019, 61, 617-626.	9.6	21
121	Farinelli and Tibiletti ratio and stochastic dominance. Risk Management, 2019, 21, 201-213.	2.3	20
122	New development on the third-order stochastic dominance for risk-averse and risk-seeking investors with application in risk management. Risk Management, 2020, 22, 108-132.	2.3	20
123	Does herding behavior exist in the Mongolian stock market?. Pacific-Basin Finance Journal, 2020, 62, 101352.	3.9	20
124	Thirty years of herd behavior in financial markets: A bibliometric analysis. Research in International Business and Finance, 2022, 59, 101506.	5.9	20
125	Generation Y's Sustainable Purchasing Intention of Green Personal Care Products. Sustainability, 2021, 13, 13385.	3.2	20
126	Measuring international competitiveness: experience from East Asia. Applied Economics, 1999, 31, 1383-1391.	2.2	19

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127	The covariance sign of transformed random variables with applications to economics and finance. IMA Journal of Management Mathematics, 2011, 22, 291-300.	1.6	19
128	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. Journal of Risk and Financial Management, 2018, 11, 15.	2.3	19
129	The motivation to achieve in Singapore: In search of a core construct. Personality and Individual Differences, 1997, 23, 885-895.	2.9	18
130	EFFICIENCY OF THE TAIWAN STOCK MARKET. Japanese Economic Review, 2009, 60, 389-394.	1.3	18
131	Grass-type bounds for covariances and the notion of quadrant dependence in expectation. Central European Journal of Mathematics, 2011, 9, 1288-1297.	0.7	18
132	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. Sustainability, 2019, 11, 2776.	3.2	18
133	Return and Volatility Transmission between World-Leading and Latin American Stock Markets: Portfolio Implications. Journal of Risk and Financial Management, 2020, 13, 148.	2.3	18
134	MODELING OF STOCK RETURNS IN CONTINUOUS VIS-À-VIS DISCRETE TIME IS EQUIVALENT, RESPECTIVELY, TO THE CONDITIONING OF STOCK RETURNS ON A RANDOM WALK PROCESS FOR TRADE IMBALANCES VIS-À-VIS A RANDOM WALK PROCESS FOR EVOLUTION OF INFORMATION. Annals of Financial Economics, 2022, 17, .	1.4	18
135	Contagion or Inductance? Crisis 1997 Reconsidered. Japanese Economic Review, 2001, 52, 372-381.	1.3	17
136	On Testing the Equality of the Multiple Sharpe Ratios, with Application on the Evaluation of Ishares. SSRN Electronic Journal, 2006, , .	0.4	17
137	Profitability of intraday and interday momentum strategies. Applied Economics Letters, 2007, 14, 1103-1108.	1.8	17
138	China's Stock Market Integration with a Leading Power and a Close Neighbor. Journal of Risk and Financial Management, 2009, 2, 38-74.	2.3	17
139	A trinomial test for paired data when there are many ties. Mathematics and Computers in Simulation, 2011, 81, 1153-1160.	4.4	17
140	ROBUST ESTIMATION AND FORECASTING OF THE CAPITAL ASSET PRICING MODEL. Annals of Financial Economics, 2013, 08, 1350007.	1.4	17
141	A GENERAL OPTIMAL INVESTMENT MODEL IN THE PRESENCE OF BACKGROUND RISK. Annals of Financial Economics, 2016, 11, 1650001.	1.4	17
142	A new nonlinearity test to circumvent the limitation of Volterra expansion with application. Journal of the Korean Statistical Society, 2017, 46, 365-374.	0.4	17
143	Sustainability of Both Pecking Order and Trade-Off Theories in Chinese Manufacturing Firms. Sustainability, 2020, 12, 3883.	3.2	17
144	STOCHASTIC DOMINANCE AND BEHAVIOR TOWARDS RISK: THE MARKET FOR ISHARES. Annals of Financial Economics, 2012, 07, 1250005.	1.4	16

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145	Diversification versus optimality: is there really a diversification puzzle?. Applied Economics, 2018, 50, 4671-4693.	2.2	16
146	Why Are Warrant Markets Sustained in Taiwan but Not in China?. Sustainability, 2018, 10, 3748.	3.2	16
147	The Three Musketeers Relationships between Hong Kong, Shanghai and Shenzhen Before and After Shanghai-Hong Kong Stock Connect. Sustainability, 2019, 11, 3845.	3.2	16
148	The modified mixture of distributions model: a revisit. Annals of Finance, 2006, 2, 167-178.	0.8	15
149	Do REITs Outperform Stocks and Fixed-Income Assets? New Evidence from Mean-Variance and Stochastic Dominance Approaches. Journal of Risk and Financial Management, 2008, 1, 1-40.	2.3	15
150	Confucius and Herding Behaviour in the Stock Markets in China and Taiwan. Sustainability, 2018, 10, 4413.	3.2	15
151	The role of housing sentiment in forecasting U.S. home sales growth: evidence from a Bayesian compressed vector autoregressive model. Economic Research-Ekonomska Istrazivanja, 2019, 32, 2554-2567.	4.7	15
152	Test Statistics for Prospect and Markowitz Stochastic Dominances with Applications. SSRN Electronic Journal, 0, , .	0.4	15
153	Optimal output for the regret-averse competitive firm under price uncertainty. Eurasian Economic Review, 2015, 5, 279-295.	3.0	14
154	Determining Distribution for the Quotients of Dependent and Independent Random Variables by Using Copulas. Journal of Risk and Financial Management, 2019, 12, 42.	2.3	14
155	The seasonality of gold prices in China does the risk-conversion level matter?. Accounting and Finance, 2020, 60, 2617-2664.	3.2	14
156	State Ownership and Risk-Taking Behavior: An Empirical Approach to Get Better Profitability, Investment, and Trading Strategies for Listed Corporates in Vietnam. Economies, 2020, 8, 46.	2.5	14
157	The Impacts of Joint Energy and Output Prices Uncertainties in a Mean-Variance Framework. Theoretical Economics Letters, 2017, 07, 1108-1120.	0.5	14
158	Banking Firm, Risk of Investment and Derivatives. Technology and Investment, 2011, 02, 222-227.	0.7	14
159	Profiteering from the Dot-Com Bubble, Subprime Crisis and Asian Financial Crisis. Japanese Economic Review, 2016, 67, 257-279.	1.3	13
160	Evolution of the Trans-Atlantic exchange rate before and after the birth of the Euro and policy implications. Applied Economics, 2011, 43, 1965-1977.	2.2	12
161	Convex combinations of quadrant dependent copulas. Applied Mathematics Letters, 2013, 26, 249-251.	2.7	12
162	Input Demand Under Joint Energy and Output Prices Uncertainties. Asia-Pacific Journal of Operational Research, 2017, 34, 1750018.	1.3	12

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163	Specification Testing of Production in a Stochastic Frontier Model. Sustainability, 2018, 10, 3082.	3.2	12
164	A trend study on the impact of social media in decision making. International Journal of Data and Network Science, 2019, , 201-222.	4.6	12
165	Optimal combinations of factors influencing the sustainability of Taiwanese firms. International Journal of Emerging Markets, 2021, 16, 909-928.	2.2	12
166	Good Approximation of Exponential Utility Function for Optimal Futures Hedging. Journal of Mathematical Finance, 2016, 06, 457-463.	0.3	12
167	The Economic Policy Uncertainty and Its Effect on Sustainable Investment: A Panel ARDL Approach. Journal of Risk and Financial Management, 2022, 15, 254.	2.3	12
168	Examining Stock Volatility in the Segmented Chinese Stock Markets: A SWARCH Approach. Global Economic Review, 2010, 39, 225-246.	1.1	11
169	The impact of the global financial crisis on the efficiency and performance of Latin American stock markets. Estudios De Economia, 2019, 46, 5-30.	0.2	11
170	Are Islamic stocks immune from financial crises? Evidence from contagion tests. International Review of Economics and Finance, 2023, 86, 919-948.	4.5	11
171	Review on behavioral economics and behavioral finance. Studies in Economics and Finance, 2020, 37, 625-672.	2.1	11
172	Production theory under price uncertainty for firms with disappointment aversion. International Journal of Production Research, 2021, 59, 2392-2405.	7.5	11
173	Bank Capital Buffer and Economic Growth: New Insights from the US Banking Sector. Journal of Risk and Financial Management, 2021, 14, 142.	2.3	11
174	Profitability of Technical Analysis in the Singapore Stock Market: before and after the Asian Financial Crisis. Journal of Economic Integration, 2009, 24, 135-150.	1.2	11
175	A Principal Component Approach to Measuring Investor Sentiment in Hong Kong. Journal of Management Sciences, 2017, 4, 237-247.	0.3	11
176	A Note on Forecasting the Historical Realized Variance of Oil-Price Movements: The Role of Gold-to-Silver and Gold-to-Platinum Price Ratios. Energies, 2021, 14, 6775.	3.1	11
177	Habitâ€™Does It Matter? Bringing Habit and Emotion into the Development of Consumerâ€™s Food Waste Reduction Behavior with the Lens of the Theory of Interpersonal Behavior. International Journal of Environmental Research and Public Health, 2022, 19, 6312.	2.6	11
178	New variance ratio tests to identify random walk from the general mean reversion model. Journal of Applied Mathematics and Decision Sciences, 2006, 2006, 1-21.	0.4	10
179	The Impact of Option Strategies in Financial Portfolios Performance: Mean-Variance and Stochastic Dominance Approaches. SSRN Electronic Journal, 2007, , .	0.4	10
180	Three-factor profile analysis with GARCH innovations. Mathematics and Computers in Simulation, 2008, 77, 1-8.	4.4	10

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