Wing-Keung Wong

List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

256 papers	4,407 citations	36 h-index	51 g-index
346 ext. papers	6,307 ext. citations	2 avg, IF	6.3 L-index

#	Paper	IF	Citations
256	Tourism development and environmental degradation in the United States: evidence from wavelet-based analysis. *Current Issues in Tourism*, **2017**, 20, 1768-1790	5.8	106
255	International momentum strategies: a stochastic dominance approach. *Journal of Financial Markets*, **2005**, 8, 89-109	2.1	106
254	ENHANCEMENT OF THE APPLICABILITY OF MARKOWITZ'S PORTFOLIO OPTIMIZATION BY UTILIZING RANDOM MATRIX THEORY. *Mathematical Finance*, **2009**, 19, 639-667	2.3	105
253	Stochastic dominance and mean-variance measures of profit and loss for business planning and investment. *European Journal of Operational Research*, **2007**, 182, 829-843	5.6	100
252	How rewarding is technical analysis? Evidence from Singapore stock market. *Applied Financial Economics*, **2003**, 13, 543-551		99
251	Preferences over location-scale family. *Economic Theory*, **2008**, 37, 119-146	1.2	79
250	Time Series Models in Non-Normal Situations: Symmetric Innovations. *Journal of Time Series Analysis*, **2000**, 21, 571-596	0.8	76
249	Stochastic dominance analysis of Asian hedge funds. *Pacific-Basin Finance Journal*, **2008**, 16, 204-223	2.4	74
248	A note on convex stochastic dominance. *Economics Letters*, **1999**, 62, 293-300	1.3	66
247	Stochastic Dominance and Applications to Finance, Risk and Economics		65
246	Stochastic Dominance Analysis of iShares. *European Journal of Finance*, **2007**, 13, 89-101	1.5	60
245	Extension of stochastic dominance theory to random variables. *RAIRO - Operations Research*, **1999**, 33, 509-524	2.2	60
244	Market efficiency of oil spot and futures: A mean-variance and stochastic dominance approach. *Energy Economics*, **2010**, 32, 979-986	8.3	57
243	e-Purchase Intention of Taiwanese Consumers: Sustainable Mediation of Perceived Usefulness and Perceived Ease of Use. *Sustainability*, **2018**, 10, 234	3.6	55
242	Multivariate linear and nonlinear causality tests. *Mathematics and Computers in Simulation*, **2010**, 81, 5-17	3.3	55
241	Sustainability of the Moderating Role of Financial Development in the Determinants of Environmental Degradation: Evidence from Turkey. *Sustainability*, **2021**, 13, 1844	3.6	55
240	Stochastic dominance and risk measure: A decision-theoretic foundation for VaR and C-VaR. *European Journal of Operational Research*, **2010**, 207, 927-935	5.6	52

239	Revisiting calendar anomalies in Asian stock markets using a stochastic dominance approach. *Journal of Multinational Financial Management*, **2007**, 17, 125-141	3.2	51
238	Stochastic dominance and behavior towards risk: The market for Internet stocks. *Journal of Economic Behavior and Organization*, **2008**, 68, 194-208	1.6	49
237	Government Policies and Private Housing Prices in Singapore. *Urban Studies*, **1997**, 34, 1819-1829	3.2	48
236	Chinese values in Singapore: Traditional and modern. *Asian Journal of Social Psychology*, **2003**, 6, 5-29	1.4	48
235	Point and density forecasts of oil returns: The role of geopolitical risks. *Resources Policy*, **2019**, 62, 580-587	7.2	46
234	Is gold good for portfolio diversification? A stochastic dominance analysis of the Paris stock exchange. *International Review of Financial Analysis*, **2015**, 42, 98-108	6.7	45
233	Stochastic dominance statistics for risk averters and risk seekers: an analysis of stock preferences for USA and China. *Quantitative Finance*, **2015**, 15, 889-900	1.6	44
232	An improved estimation to make Markowitz's portfolio optimization theory users friendly and estimation accurate with application on the US stock market investment. *European Journal of Operational Research*, **2012**, 222, 85-95	5.6	43
231	Long-run equilibrium, short-term adjustment, and spillover effects across Chinese segmented stock markets and the Hong Kong stock market. *Journal of International Financial Markets, Institutions and Money*, **2008**, 18, 425-437	3.6	43
230	Elasticity of risk aversion and international trade. *Economics Letters*, **2006**, 92, 126-130	1.3	43
229	A pseudo-Bayesian model in financial decision making with implications to market volatility, under- and overreaction. *European Journal of Operational Research*, **2010**, 203, 166-175	5.6	42
228	On testing the equality of multiple Sharpe ratios, with application on the evaluation of iShares. *Journal of Risk*, **2008**, 10, 15-30	1.1	41
227	Is gold different for risk-averse and risk-seeking investors? An empirical analysis of the Shanghai Gold Exchange. *Economic Modelling*, **2015**, 50, 200-211	3.4	40
226	Test statistics for prospect and Markowitz stochastic dominances with applications. *Econometrics Journal*, **2011**, 14, 278-303	2.4	40
225	Do investors like to diversify? A study of Markowitz preferences. *European Journal of Operational Research*, **2011**, 215, 188-193	5.6	39
224	Gains from diversification on convex combinations: A majorization and stochastic dominance approach. *European Journal of Operational Research*, **2010**, 200, 893-900	5.6	39
223	The relationship between stock markets of major developed countries and Asian emerging markets. *Journal of Applied Mathematics and Decision Sciences*, **2004**, 8, 201-218		37
222	Multivariate stochastic dominance for risk averters and risk seekers. *RAIRO - Operations Research*, **2016**, 50, 575-586	2.2	37

221	The sizes and powers of some stochastic dominance tests: A Monte Carlo study for correlated and heteroskedastic distributions. *Mathematics and Computers in Simulation*, **2008**, 79, 30-48	3.3	36
220	Estimating parameters in autoregressive models in non-normal situations: symmetric innovations. *Communications in Statistics - Theory and Methods*, **1999**, 28, 315-341	0.5	36
219	Modelling dependence between tourism demand and exchange rate using the copula-based GARCH model. *Current Issues in Tourism*, **2016**, 19, 876-894	5.8	34
218	Empirical test of the efficiency of the UK covered warrants market: Stochastic dominance and likelihood ratio test approach. *Journal of Empirical Finance*, **2012**, 19, 162-174	2.7	34
217	How much have electricity shortages hampered China's GDP growth?. *Energy Policy*, **2013**, 55, 369-373	7.2	33
216	Prospect Performance Evaluation: Making a Case for a Non-asymptotic UMPU Test. *Journal of Financial Econometrics*, **2012**, 10, 703-732	1.2	32
215	On the estimation of cost of capital and its reliability. *Quantitative Finance*, **2004**, 4, 365-372	1.6	32
214	Estimating parameters in autoregressive models with asymmetric innovations. *Statistics and Probability Letters*, **2005**, 71, 61-70	0.6	32
213	Linear and nonlinear causality between changes in consumption and consumer attitudes. *Economics Letters*, **2009**, 102, 161-164	1.3	31
212	Singapore's experience with car quotas: Issues and policy processes. *Transport Policy*, **1996**, 3, 145-153	5.7	31
211	Sustainability of Energy-Induced Growth Nexus in Brazil: Do Carbon Emissions and Urbanization Matter?. *Sustainability*, **2021**, 13, 4371	3.6	31
210	Multivariate causality tests with simulation and application. *Statistics and Probability Letters*, **2011**, 81, 1063-1071	0.6	29
209	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	0.6	29
208	On the Markowitz mean-variance analysis of self-financing portfolios. *Risk and Decision Analysis*, **2009**, 1, 35-42	0.2	29
207	Kappa ratios and (higher-order) stochastic dominance. *Risk Management*, **2017**, 19, 245-253	2.5	28
206	The two-moment decision model with additive risks. *Risk Management*, **2018**, 20, 77-94	2.5	27
205	Mapping the Presidential Election Cycle in US stock markets. *Mathematics and Computers in Simulation*, **2009**, 79, 3267-3277	3.3	27
204	An extended multinomial-Dirichlet model for error bounds for dollar-unit sampling*. *Contemporary Accounting Research*, **1990**, 6, 485-500	3	27

203	Can the Forecasts Generated from E/P Ratio and Bond Yield be Used to Beat Stock Markets?. *Multinational Finance Journal*, **2001**, 5, 59-86		26
202	A New Pseudo-Bayesian Model with Implications for Financial Anomalies and Investors Behavior. *Journal of Behavioral Finance*, **2012**, 13, 93-107	1.9	25
201	Policy change and lead-lag relations among China's segmented stock markets. *Journal of Multinational Financial Management*, **2008**, 18, 276-289	3.2	25
200	Robust estimation in Capital Asset Pricing Model. *Journal of Applied Mathematics and Decision Sciences*, **2000**, 4, 65-82		25
199	Repeated Time Series Analysis of ARIMA-Noise Models. *Journal of Business and Economic Statistics*, **1990**, 8, 243-250	3.8	25
198	THEORIES OF RISK: TESTING INVESTOR BEHAVIOR ON THE TAIWAN STOCK AND STOCK INDEX FUTURES MARKETS. *Economic Inquiry*, **2016**, 54, 907-924	1.5	25
197	International Diversification Versus Domestic Diversification: Mean-Variance Portfolio Optimization and Stochastic Dominance Approaches. *Journal of Risk and Financial Management*, **2014**, 7, 45-66	2.4	24
196	Time series models with asymmetric innovations. *Communications in Statistics - Theory and Methods*, **1999**, 28, 1331-1360	0.5	24
195	Stochastic Dominance and Omega Ratio: Measures to Examine Market Efficiency, Arbitrage Opportunity, and Anomaly. *Economies*, **2017**, 5, 38	2	23
194	Stochastic dominance theory for location-scale family. *Journal of Applied Mathematics and Decision Sciences*, **2006**, 2006, 1-10		23
193	Mean-variance, mean-VaR, and mean-CVaR models for portfolio selection with background risk. *Risk Management*, **2019**, 21, 73-98	2.5	23
192	Is wine a good choice for investment?. *Pacific-Basin Finance Journal*, **2018**, 51, 171-183	2.4	22
191	DO MONEY AND INTEREST RATES MATTER FOR STOCK PRICES? AN ECONOMETRIC STUDY OF SINGAPORE AND USA. *Singapore Economic Review*, **2006**, 51, 31-51	0.7	22
190	REVISITING DIVIDEND YIELD PLUS GROWTH AND ITS APPLICATION. *Engineering Economist*, **1996**, 41, 123-147	0.8	22
189	Repeated Time Series Analysis of ARIMA-Noise Models. *Journal of Business and Economic Statistics*, **1990**, 8, 243	3.8	22
188	Repurchase intention of Korean beauty products among Taiwanese consumers. *Asia Pacific Journal of Marketing and Logistics*, **2017**, 29, 569-588	3.2	21
187	Moment conditions for Almost Stochastic Dominance. *Economics Letters*, **2014**, 124, 163-167	1.3	21
186	A note on almost stochastic dominance. *Economics Letters*, **2013**, 121, 252-256	1.3	21

185	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		21
184	Topological Characteristics of the Hong Kong Stock Market: A Test-based P-threshold Approach to Understanding Network Complexity. *Scientific Reports*, **2017**, 7, 41379	4.9	20
183	Investors preference towards risk: evidence from the Taiwan stock and stock index futures markets. *Accounting and Finance*, **2014**, 54, 251-274	1.9	20
182	Key determinants of sustainable smartcard payment. *Journal of Retailing and Consumer Services*, **2014**, 21, 306-313	8.5	20
181	The banking firm and risk taking in a two-moment decision model. *Economic Modelling*, **2015**, 50, 275-280	3.4	19
180	Cointegration and causality among the onshore and offshore markets for China's currency. *Journal of Asian Economics*, **2015**, 41, 20-38	2.2	19
179	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	2.5	19
178	Preferences of risk-averse and risk-seeking investors for oil spot and futures before, during and after the Global Financial Crisis. *International Review of Economics and Finance*, **2015**, 40, 204-216	2.8	19
177	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	0.6	19
176	Organizational Climate and Work Style: The Missing Links for Sustainability of Leadership and Satisfied Employees. *Sustainability*, **2019**, 11, 125	3.6	19
175	Production and hedging decisions under regret aversion. *Economic Modelling*, **2015**, 51, 153-158	3.4	18
174	Could the global financial crisis improve the performance of the G7 stocks markets?. *Applied Economics*, **2016**, 48, 1066-1080	1.6	18
173	A mixed Sharpe ratio. *Risk and Decision Analysis*, **2012**, 3, 37-65	0.2	18
172	Stochastic dominance via quantile regression with applications to investigate arbitrage opportunity and market efficiency. *European Journal of Operational Research*, **2017**, 261, 666-678	5.6	17
171	Modeling Co-Movement among Different Agricultural Commodity Markets: A Copula-GARCH Approach. *Sustainability*, **2020**, 12, 393	3.6	17
170	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,	0.7	17
169	A new test of multivariate nonlinear causality. *PLoS ONE*, **2018**, 13, e0185155	3.7	17
168	Which is a better investment choice in the Hong Kong residential property market: a big or small property?. *Applied Economics*, **2015**, 47, 1670-1685	1.6	17

167	Consumer Perceptions of the Smartcard in Retailing: An Empirical Study. *Journal of International Consumer Marketing*, **2012**, 24, 252-262	2.1	17
166	Sustainability of Green Tourism among International Tourists and Its Influence on the Achievement of Green Environment: Evidence from North Cyprus. *Sustainability*, **2020**, 12, 5698	3.6	17
165	Financial Credit Risk Evaluation Based on Core Enterprise Supply Chains. *Sustainability*, **2018**, 10, 3699	3.6	17
164	Arbitrage opportunities, efficiency, and the role of risk preferences in the Hong Kong property market. *Studies in Economics and Finance*, **2016**, 33, 735-754	1.3	16
163	Almost stochastic dominance for risk averters and risk seeker. *Finance Research Letters*, **2016**, 19, 15-21	8.1	16
162	Maslow Portfolio Selection for Individuals with Low Financial Sustainability. *Sustainability*, **2018**, 10, 1128	3.6	16
161	Market overreaction and underreaction: tests of the directional and magnitude effects. *Applied Financial Economics*, **2013**, 23, 1469-1482		16
160	Stochastic dominance analysis of CTA funds. *Review of Quantitative Finance and Accounting*, **2013**, 40, 155-170	1.7	16
159	Stochastic dominance relationships between stock and stock index futures markets: International evidence. *Economic Modelling*, **2013**, 33, 552-559	3.4	16
158	Measuring international competitiveness: experience from East Asia. *Applied Economics*, **1999**, 31, 1383-1391	1.6	16
157	Top purchase intention priorities of Vietnamese low cost carrier passengers: expectations and satisfaction. *Eurasian Business Review*, **2018**, 8, 371-389	3.2	16
156	Determining Distribution for the Product of Random Variables by Using Copulas. *Risks*, **2019**, 7, 23	1.6	15
155	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. *Journal of Risk and Financial Management*, **2018**, 11, 15	2.4	15
154	The performance of commodity trading advisors: A mean-variance-ratio test approach. *North American Journal of Economics and Finance*, **2013**, 25, 188-201	2.5	15
153	The motivation to achieve in Singapore: In search of a core construct. *Personality and Individual Differences*, **1997**, 23, 885-895	3.3	15
152	Volatility switching and regime interdependence between information technology stocks 1995–2005. *Global Finance Journal*, **2008**, 19, 139-156	1.6	15
151	Do Winners Perform Better Than Losers? A Stochastic Dominance Approach. *Advanced in Quantitative Analysis of Finance and Accounting*, **2006**, 219-254		15
150	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. *Sustainability*, **2019**, 11, 351	3.6	14

149	Is Bitcoin a better portfolio diversifier than gold? A copula and sectoral analysis for China. *International Review of Financial Analysis*, **2021**, 74, 101674	6.7	14
148	A GENERAL OPTIMAL INVESTMENT MODEL IN THE PRESENCE OF BACKGROUND RISK. *Annals of Financial Economics*, **2016**, 11, 1650001	0.6	14
147	A new nonlinearity test to circumvent the limitation of Volterra expansion with application. *Journal of the Korean Statistical Society*, **2017**, 46, 365-374	0.5	13
146	Theory and application of an economic performance measure of risk. *International Review of Economics and Finance*, **2018**, 56, 383-396	2.8	13
145	Gr�s-type bounds for covariances and the notion of quadrant dependence in expectation **2011**, 9, 1288-1297		13
144	Contagion or Inductance? Crisis 1997 Reconsidered. *Japanese Economic Review*, **2001**, 52, 372-381	0.5	13
143	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,	4.6	12
142	New evidence on the relation between return volatility and trading volume. *Journal of Forecasting*, **2009**, 29, n/a-n/a	2.1	12
141	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	2.5	11
140	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. *Sustainability*, **2019**, 11, 2776	3.6	11
139	Farinelli and Tibiletti ratio and stochastic dominance. *Risk Management*, **2019**, 21, 201-213	2.5	11
138	A trinomial test for paired data when there are many ties. *Mathematics and Computers in Simulation*, **2011**, 81, 1153-1160	3.3	11
137	China�s Stock Market Integration with a Leading Power and a Close Neighbor. *Journal of Risk and Financial Management*, **2009**, 2, 38-74	2.4	11
136	EFFICIENCY OF THE TAIWAN STOCK MARKET*. *Japanese Economic Review*, **2009**, 60, 389-394	0.5	11
135	STOCHASTIC DOMINANCE AND BEHAVIOR TOWARDS RISK: THE MARKET FOR ISHARES. *Annals of Financial Economics*, **2012**, 07, 1250005	0.6	11
134	Why Are Warrant Markets Sustained in Taiwan but Not in China?. *Sustainability*, **2018**, 10, 3748	3.6	11
133	Determining Distribution for the Quotients of Dependent and Independent Random Variables by Using Copulas. *Journal of Risk and Financial Management*, **2019**, 12, 42	2.4	10
132	Input Demand Under Joint Energy and Output Prices Uncertainties. *Asia-Pacific Journal of Operational Research*, **2017**, 34, 1750018	0.8	10

131	The covariance sign of transformed random variables with applications to economics and finance. *IMA Journal of Management Mathematics*, **2011**, 22, 291-300	1.4	10
130	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	2.4	10
129	Technical Analysis and Financial Asset Forecasting **2014**,		10
128	The Impacts of Joint Energy and Output Prices Uncertainties in a Mean-Variance Framework. *Theoretical Economics Letters*, **2017**, 07, 1108-1120	0.4	10
127	Return and Volatility Transmission between World-Leading and Latin American Stock Markets: Portfolio Implications. *Journal of Risk and Financial Management*, **2020**, 13, 148	2.4	10
126	Do both demand-following and supply-leading theories hold true in developing countries?. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 513, 536-554	3.3	9
125	The Three Musketeers Relationships between Hong Kong, Shanghai and Shenzhen Before and After ShanghaiHong Kong Stock Connect. *Sustainability*, **2019**, 11, 3845	3.6	9
124	Convex combinations of quadrant dependent copulas. *Applied Mathematics Letters*, **2013**, 26, 249-251	3.5	9
123	Evolution of the Trans-Atlantic exchange rate before and after the birth of the Euro and policy implications. *Applied Economics*, **2011**, 43, 1965-1977	1.6	9
122	Examining Stock Volatility in the Segmented Chinese Stock Markets: A SWARCH Approach. *Global Economic Review*, **2010**, 39, 225-246	0.7	9
121	The modified mixture of distributions model: a revisit. *Annals of Finance*, **2006**, 2, 167-178	1	9
120	Good Approximation of Exponential Utility Function for Optimal Futures Hedging. *Journal of Mathematical Finance*, **2016**, 06, 457-463	0.3	9
119	Profiteering from the Dot-Com Bubble, Subprime Crisis and Asian Financial Crisis. *Japanese Economic Review*, **2016**, 67, 257-279	0.5	9
118	Confucius and Herding Behaviour in the Stock Markets in China and Taiwan. *Sustainability*, **2018**, 10, 4413	3.6	9
117	A trend study on the impact of social media in decision making. *International Journal of Data and Network Science*, **2019**, 201-222	1.2	8
116	Review on Efficiency and Anomalies in Stock Markets. *Economies*, **2020**, 8, 20	2	8
115	The impact of the global financial crisis on the efficiency and performance of Latin American stock markets. *Estudios De Economia*, **2019**, 46, 5-30	1.1	8
114	Optimal output for the regret-averse competitive firm under price uncertainty **2015**, 5, 279-295		8

113	A Pseudo-Bayesian Model for Stock Returns In Financial Crises. *Journal of Risk and Financial Management*, **2011**, 4, 43-73	2.4	8
112	Profitability of intraday and interday momentum strategies. *Applied Economics Letters*, **2007**, 14, 1103-1108	1	8
111	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	2.5	8
110	Does the Shari'ah screening impact the gold-stock nexus? A sectorial analysis. *Resources Policy*, **2019**, 61, 617-626	7.2	8
109	Production theory under price uncertainty for firms with disappointment aversion. *International Journal of Production Research*, **2021**, 59, 2392-2405	7.8	8
108	Sustainability of Both Pecking Order and Trade-Off Theories in Chinese Manufacturing Firms. *Sustainability*, **2020**, 12, 3883	3.6	7
107	ROBUST ESTIMATION AND FORECASTING OF THE CAPITAL ASSET PRICING MODEL. *Annals of Financial Economics*, **2013**, 08, 1350007	0.6	7
106	Should Americans invest internationally? Mean-variance portfolios optimization and stochastic dominance approaches. *Risk and Decision Analysis*, **2013**, 4, 89-102	0.2	7
105	Three-factor profile analysis with GARCH innovations. *Mathematics and Computers in Simulation*, **2008**, 77, 1-8	3.3	7
104	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		7
103	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	7
102	Disaggregated Energy Consumption and Sectoral Outputs in Thailand: ARDL Bound Testing Approach. *Journal of Management Sciences*, **2016**, 3,	0.3	7
101	A Note on the Mean-Variance Analysis of Self-Financing Portfolios. *SSRN Electronic Journal*,	1	7
100	Banking Firm, Risk of Investment and Derivatives. *Technology and Investment*, **2011**, 02, 222-227	0	7
99	Specification Testing of Production in a Stochastic Frontier Model. *Sustainability*, **2018**, 10, 3082	3.6	7
98	Segregation and Integration: A Study of the Behaviors of Investors with Extended Value Functions. *Advances in Decision Sciences*, **2010**, 2010, 1-8	2	6
97	Grüss-Type Bounds for the Covariance of Transformed Random Variables. *Journal of Inequalities and Applications*, **2010**, 2010, 619423	2.1	6
96	A Principal Component Approach to Measuring Investor Sentiment in Hong Kong. *Journal of Management Sciences*, **2017**, 4, 237-247	0.3	6

95	Investigating the Causal Relationships among Carbon Emissions, Economic Growth, and Life Expectancy in Turkey: Evidence from Time and Frequency Domain Causality Techniques. *Sustainability*, **2021**, 13, 2924	3.6	6
94	The seasonality of gold prices in China does the risk-aversion level matter?. *Accounting and Finance*, **2020**, 60, 2617-2664	1.9	6
93	Management Information, Decision Sciences, and Financial Economics: A Connection. *SSRN Electronic Journal*, **2018**,	1	6
92	Does herding behavior exist in the Mongolian stock market?. *Pacific-Basin Finance Journal*, **2020**, 62, 101352	2.4	5
91	Linear and nonlinear growth determinants: The case of Mongolia and its connection to China. *Emerging Markets Review*, **2020**, 43, 100693	3.1	5
90	Diversification versus optimality: is there really a diversification puzzle?. *Applied Economics*, **2018**, 50, 4671-4693	1.6	5
89	A gravity analysis of international stock market linkages. *Applied Economics Letters*, **2011**, 18, 1315-1319	1	5
88	Does the US IT Stock Market Dominate Other IT Stock Markets: Evidence from Multivariate GARCH Model. *SSRN Electronic Journal*, **2006**,	1	5
87	Long-Run Movement and Predictability of Bond Spread for BRICS and PIIGS: The Role of Economic, Financial and Political Risks. *Journal of Reviews on Global Economics*,8, 239-257		5
86	Optimal combinations of factors influencing the sustainability of Taiwanese firms. *International Journal of Emerging Markets*, **2021**, 16, 909-928	2.3	5
85	Bank Capital Buffer and Economic Growth: New Insights from the US Banking Sector. *Journal of Risk and Financial Management*, **2021**, 14, 142	2.4	5
84	The Effects of Health Status on Life Insurance Holdings in 16 European Countries. *Sustainability*, **2018**, 10, 3454	3.6	5
83	TIME DIVERSIFICATION: PERSPECTIVES FROM THE ECONOMIC INDEX OF RISKINESS. *Annals of Financial Economics*, **2018**, 13, 1850011	0.6	5
82	Empirical study on conservative and representative heuristics of Hong Kong small investors adopting momentum and contrarian trading strategies. *International Journal of Revenue Management*, **2018**, 10, 146	0.2	5
81	Thirty years of herd behavior in financial markets: A bibliometric analysis. *Research in International Business and Finance*, **2022**, 59, 101506	4.8	5
80	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	4.1	5
79	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	4
78	Can a Disinflationary Policy Have a Differential Impact on Sectoral Output? A Look at Sacrifice Ratios in OECD and Non-OECD Countries **2018**, 12, 138-170		4

77	Stochastic Control for Asset Management. *Journal of Mathematical Finance*, **2013**, 03, 59-69	0.3	4
76	Managing a scarce resource in a growing Asian economy: Water usage in Hong Kong. *Journal of Asian Economics*, **2012**, 23, 374-382	2.2	4
75	Examining the Day-of-the-Week Effects in Chinese Stock Markets: New Evidence from a Stochastic Dominance Approach. *Global Economic Review*, **2011**, 40, 251-267	0.7	4
74	Is being a super-power more important than being your close neighbour? A study of what moves the Australian stock market. *Applied Financial Economics*, **2008**, 18, 733-747		4
73	The Impact of Option Strategies in Financial Portfolios Performance: Mean-Variance and Stochastic Dominance Approaches. *SSRN Electronic Journal*, **2007**,	1	4
72	Confucius and Herding Behaviour in the Stock Markets in China and Taiwan. *SSRN Electronic Journal*,	1	4
71	Comparison of the production behavior of regret-averse and purely risk-averse firms. *Estudios De Economia*, **2019**, 46, 157-161	1.1	4
70	Are Islamic stocks immune from financial crises? Evidence from contagion tests. *International Review of Economics and Finance*, **2020**,	2.8	4
69	Return and Volatility Transmissions between Metals and Stocks: A Study of the Emerging Asian Markets by Using the VAR-AGARCH Approach. *Asia-Pacific Journal of Operational Research*, **2020**, 2040020	0.8	4
68	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,	4.6	4
67	Sources of inequality in the Philippines: Insights from stochastic dominance tests for richness and poorness. *World Economy*, **2020**, 43, 2650-2673	1.7	4
66	China's Impact on Mongolian Exchange Rate. *SSRN Electronic Journal*, **2018**,	1	4
65	Moment matrices in conditional heteroskedastic models under elliptical distributions with applications in AR-ARCH models. *Statistical Papers*, **2011**, 52, 621-632	1	3
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