Wing-Keung Wong

List of Publications by Year in Descending Order

256	4,407	36	51
papers	citations	h-index	g-index

346	6,307	2	6.3
ext. papers	ext. citations	avg, IF	L-index

#	Paper	IF	Citations
256	Thirty years of herd behavior in financial markets: A bibliometric analysis. *Research in International Business and Finance*, **2022**, 59, 101506	4.8	5
255	Which Factors Determine CO2 Emissions in China? Trade Openness, Financial Development, Coal Consumption, Economic Growth or Urbanization: Quantile Granger Causality Test. *Energies*, **2022**, 15, 2450	3.1	1
254	A mental account-based portfolio selection model with an application for data with smaller dimensions. *Computers and Operations Research*, **2022**, 105801	4.6	0
253	Exploring dependence structures among European electricity markets: Static and dynamic copula-GARCH and dynamic state-space approaches. *Energy Reports*, **2022**, 8, 3827-3846	4.6	1
252	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
251	Habit□Does It Matter? Bringing Habit and Emotion into the Development of Consumer□ Food Waste Reduction Behavior with the Lens of the Theory of Interpersonal Behavior. *International Journal of Environmental Research and Public Health*, **2022**, 19, 6312	4.6	0
250	Empirical Study on CO2 Emissions, Financial Development and Economic Growth of the BRICS Countries. *Energies*, **2021**, 14, 7341	3.1	1
249	Antecedents of Consumer Food Waste Reduction Behavior: Psychological and Financial Concerns through the Lens of the Theory of Interpersonal Behavior. *International Journal of Environmental Research and Public Health*, **2021**, 18,	4.6	1
248	Spectrally-Corrected Estimation for High-Dimensional Markowitz Mean-Variance Optimization. *Econometrics and Statistics*, **2021**,	0.8	1
247	The invigorating influence of relationship marketing on purchase intention in fine arts sector. *Asia-Pacific Journal of Business Administration*, **2021**, ahead-of-print,	2.1	1
246	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	2
245	Optimal combinations of factors influencing the sustainability of Taiwanese firms. *International Journal of Emerging Markets*, **2021**, 16, 909-928	2.3	5
244	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
243	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
242	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
241	Dynamic Network Analysis of COVID-19 with a Latent Pandemic Space Model. *International Journal of Environmental Research and Public Health*, **2021**, 18,	4.6	3
240	Sustainability of Energy-Induced Growth Nexus in Brazil: Do Carbon Emissions and Urbanization Matter?. *Sustainability*, **2021**, 13, 4371	3.6	31

239	Sustainability of Global Economic Policy and Stock Market Returns in Indonesia. *Sustainability*, **2021** , 13, 5422	3.6	1
238	How Well Does a Sequential Minimal Optimization Model Perform in Predicting Medicine Prices for Procurement System?. *International Journal of Environmental Research and Public Health*, **2021**, 18,	4.6	1
237	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
236	Do Jumps Matter in Both Equity Market Returns and Integrated Volatility: A Comparison of Asian Developed and Emerging Markets. *Economies*, **2021**, 9, 92	2	1
235	Dynamics of Funding Liquidity and Risk-Taking: Evidence from Commercial Banks. *Journal of Risk and Financial Management*, **2021**, 14, 281	2.4	1
234	THE IMPACT OF CAPITAL STRUCTURE AND OWNERSHIP ON THE PERFORMANCE OF STATE ENTERPRISES AFTER EQUITIZATION: EVIDENCE FROM VIETNAM. *Annals of Financial Economics*, **2021**, 16, 2150007	0.6	1
233	Do State Ownership and Business Environment Explain Corporate Cash Holdings? Empirical Evidence from an Emerging Country. *Asian Academy of Management Journal of Accounting and Finance*, **2021**, 17, 1-33	0.2	1
232	Factors Driving Openness in China Trade: Corruption, Exchange Rate Volatility, and Macro Determinants. *Review of Pacific Basin Financial Markets and Policies*, **2021**, 24, 2150016	0.5	1
231	Editorial statement and research ideas for behavioral financial economics in the emerging market. *International Journal of Emerging Markets*, **2021**, 16, 946-951	2.3	3
230	Production theory under price uncertainty for firms with disappointment aversion. *International Journal of Production Research*, **2021**, 59, 2392-2405	7.8	8
229	Do lump-sum investing strategies really outperform dollar-cost averaging strategies?. *Studies in Economics and Finance*, **2021**, 38, 675-691	1.3	3
228	Sustainability of the Moderating Role of Financial Development in the Determinants of Environmental Degradation: Evidence from Turkey. *Sustainability*, **2021**, 13, 1844	3.6	55
227	The maximum-return-and-minimum-volatility effect: evidence from choosing risky and riskless assets to form a portfolio. *Risk Management*, **2021**, 23, 97-122	2.5	2
226	Spurious Relationships for Nearly Non-Stationary Series. *Journal of Risk and Financial Management*, **2021**, 14, 366	2.4	2
225	Determinants of the possibilities by investors□risk-taking: Empirical evidence from Vietnam. *Cogent Economics and Finance*, **2021**, 9, 1917106	1.4	
224	Birds of a Feather Flocking Together: Sustainability of Tax Aggressiveness of Shared Directors from Coercive Isomorphism. *Sustainability*, **2021**, 13, 14052	3.6	0
223	Generation Y□ Sustainable Purchasing Intention of Green Personal Care Products. *Sustainability*, **2021**, 13, 13385	3.6	2
222	Could Mergers Become More Sustainable? A Study of the Stock Exchange Mergers of NASDAQ and OMX. *Sustainability*, **2020**, 12, 8581	3.6	1

221	Sustainability of Both Pecking Order and Trade-Off Theories in Chinese Manufacturing Firms. *Sustainability*, **2020**, 12, 3883	3.6	7
220	Does herding behavior exist in the Mongolian stock market?. *Pacific-Basin Finance Journal*, **2020**, 62, 101352	3.4	5
219	Do Oil Price Shocks and Other Factors Create Bigger Impacts on Islamic Banks than Conventional Banks?. *Energies*, **2020**, 13, 3106	3.1	2
218	Review on Efficiency and Anomalies in Stock Markets. *Economies*, **2020**, 8, 20	2	8
217	Modeling Co-Movement among Different Agricultural Commodity Markets: A Copula-GARCH Approach. *Sustainability*, **2020**, 12, 393	3.6	17
216	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
215	Linear and nonlinear growth determinants: The case of Mongolia and its connection to China. *Emerging Markets Review*, **2020**, 43, 100693	3.1	5
214	Simultaneous Adaptation of AHP and Fuzzy AHP to Evaluate Outsourcing Service in East and Southeast Asia. *Journal of Testing and Evaluation*, **2020**, 48, 20170420	1	3
213	WELFARE GAINS FROM MACRO-HEDGING. *Annals of Financial Economics*, **2020**, 15, 2050009	0.6	
212	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
211	An Empirical Analysis of the Volatility Spillover Effect between World-Leading and the Asian Stock Markets: Implications for Portfolio Management. *Journal of Risk and Financial Management*, **2020**, 13, 226	2.4	3
210	Are Islamic stocks immune from financial crises? Evidence from contagion tests. *International Review of Economics and Finance*, **2020**,	2.8	4
209	Review on behavioral economics and behavioral finance. *Studies in Economics and Finance*, **2020**, 37, 625-672	1.3	3
208	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
207	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
206	The Sustainability of Energy Substitution in the Chinese Electric Power Sector. *Sustainability*, **2020**, 12, 5463	3.6	2
205	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
204	Implications of Oil Price Fluctuations for Tourism Receipts: The Case of Oil Exporting Countries. *Energies*, **2020**, 13, 4349	3.1	3

203	The seasonality of gold prices in China does the risk-aversion level matter?. *Accounting and Finance*, **2020**, 60, 2617-2664	1.9	6
202	Sources of inequality in the Philippines: Insights from stochastic dominance tests for richness and poorness. *World Economy*, **2020**, 43, 2650-2673	1.7	4
201	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
200	Point and density forecasts of oil returns: The role of geopolitical risks. *Resources Policy*, **2019**, 62, 580-587	7.2	46
199	Macroeconomic Shocks and Changing Dynamics of the U.S. REITs Sector. *Sustainability*, **2019**, 11, 2776	3.6	11
198	The Impact of Market Condition and Policy Change on the Sustainability of Intra-Industry Information Diffusion in China. *Sustainability*, **2019**, 11, 1037	3.6	1
197	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
196	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
195	Determining Distribution for the Product of Random Variables by Using Copulas. *Risks*, **2019**, 7, 23	1.6	15
194	Equity Return Dispersion and Stock Market Volatility: Evidence from Multivariate Linear and Nonlinear Causality Tests. *Sustainability*, **2019**, 11, 351	3.6	14
193	Farinelli and Tibiletti ratio and stochastic dominance. *Risk Management*, **2019**, 21, 201-213	2.5	11
192	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
191	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
190	The Three Musketeers Relationships between Hong Kong, Shanghai and Shenzhen Before and After Shanghai–Hong Kong Stock Connect. *Sustainability*, **2019**, 11, 3845	3.6	9
189	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
188	Comparison of the production behavior of regret-averse and purely risk-averse firms. *Estudios De Economia*, **2019**, 46, 157-161	1.1	4
187	Mean–Variance, mean–VaR, and mean–CVaR models for portfolio selection with background risk. *Risk Management*, **2019**, 21, 73-98	2.5	23
186	Organizational Climate and Work Style: The Missing Links for Sustainability of Leadership and Satisfied Employees. *Sustainability*, **2019**, 11, 125	3.6	19

185	Does the Shari□h screening impact the gold-stock nexus? A sectorial analysis. *Resources Policy*, **2019**, 61, 617-626	7.2	8
184	Diversification versus optimality: is there really a diversification puzzle?. *Applied Economics*, **2018**, 50, 4671-4693	1.6	5
183	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
182	Theory and application of an economic performance measure of risk. *International Review of Economics and Finance*, **2018**, 56, 383-396	2.8	13
181	The two-moment decision model with additive risks. *Risk Management*, **2018**, 20, 77-94	2.5	27
180	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
179	Mean-Variance, Mean-VaR, Mean-CVaR Models for Portfolio Selection with Background Risk. *SSRN Electronic Journal*, **2018**,	1	1
178	Is wine a good choice for investment?. *Pacific-Basin Finance Journal*, **2018**, 51, 171-183	2.4	22
177	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. *Journal of Risk and Financial Management*, **2018**, 11, 15	2.4	15
176	e-Purchase Intention of Taiwanese Consumers: Sustainable Mediation of Perceived Usefulness and Perceived Ease of Use. *Sustainability*, **2018**, 10, 234	3.6	55
175	Maslow Portfolio Selection for Individuals with Low Financial Sustainability. *Sustainability*, **2018**, 10, 1128	3.6	16
174	Could Omega Ratio Perform Better than Sharpe Ratio?. *SSRN Electronic Journal*, **2018**,	1	2
173	A new test of multivariate nonlinear causality. *PLoS ONE*, **2018**, 13, e0185155	3.7	17
172	Top purchase intention priorities of Vietnamese low cost carrier passengers: expectations and satisfaction. *Eurasian Business Review*, **2018**, 8, 371-389	3.2	16
171	Why Are Warrant Markets Sustained in Taiwan but Not in China?. *Sustainability*, **2018**, 10, 3748	3.6	11
170	China's Impact on Mongolian Exchange Rate. *SSRN Electronic Journal*, **2018**,	1	4
169	The Impact of the Global Financial Crisis on the Efficiency and Performance of Latin American Stock Markets. *SSRN Electronic Journal*, **2018**,	1	1
168	Mean-Variance, Mean-VaR, Mean-CVaR Models for Portfolio Selection With Background Risk. *SSRN Electronic Journal*, **2018**,	1	1

167	The Effects of Health Status on Life Insurance Holdings in 16 European Countries. *Sustainability*, **2018**, 10, 3454	3.6	5
166	Adopting Both AHP and Fuzzy AHP to Evaluate Outsourcing Service in the East and Southeast Asia. *SSRN Electronic Journal*, **2018**,	1	1
165	Is Wine a Good Choice for Investment?. *SSRN Electronic Journal*, **2018**,	1	1
164	Confucius and Herding Behaviour in the Stock Markets in China and Taiwan. *Sustainability*, **2018**, 10, 4413	3.6	9
163	TIME DIVERSIFICATION: PERSPECTIVES FROM THE ECONOMIC INDEX OF RISKINESS. *Annals of Financial Economics*, **2018**, 13, 1850011	0.6	5
162	Simultaneous Adaptation of AHP and Fuzzy AHP to Evaluate Outsourcing Service in the East and Southeast Asia. *SSRN Electronic Journal*, **2018**,	1	1
161	Management Information, Decision Sciences, and Financial Economics: A Connection. *SSRN Electronic Journal*, **2018**,	1	6
160	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
159	Financial Credit Risk Evaluation Based on Core Enterprise Supply Chains. *Sustainability*, **2018**, 10, 3699	3.6	17
158	Specification Testing of Production in a Stochastic Frontier Model. *Sustainability*, **2018**, 10, 3082	3.6	7
157	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
156	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
155	Optimal diversification, stochastic dominance, and sampling error. *American Journal of Business*, **2017**, 32, 58-79	0.7	2
154	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
153	Repurchase intention of Korean beauty products among Taiwanese consumers. *Asia Pacific Journal of Marketing and Logistics*, **2017**, 29, 569-588	3.2	21
152	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
151	New Theories in Financial Economics and Financial Econometrics with Applications and Real-Life Practice. *SSRN Electronic Journal*, **2017**,	1	1
150	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

149	Input Demand Under Joint Energy and Output Prices Uncertainties. *Asia-Pacific Journal of Operational Research*, **2017**, 34, 1750018	0.8	10
148	Kappa ratios and (higher-order) stochastic dominance. *Risk Management*, **2017**, 19, 245-253	2.5	28
147	Stochastic Dominance and Omega Ratio: Measures to Examine Market Efficiency, Arbitrage Opportunity, and Anomaly. *Economies*, **2017**, 5, 38	2	23
146	A Principal Component Approach to Measuring Investor Sentiment in Hong Kong. *Journal of Management Sciences*, **2017**, 4, 237-247	0.3	6
145	The Impacts of Joint Energy and Output Prices Uncertainties in a Mean-Variance Framework. *Theoretical Economics Letters*, **2017**, 07, 1108-1120	0.4	10
144	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
143	Almost stochastic dominance for risk averters and risk seeker. *Finance Research Letters*, **2016**, 19, 15-21	8.1	16
142	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
141	Could the global financial crisis improve the performance of the G7 stocks markets?. *Applied Economics*, **2016**, 48, 1066-1080	1.6	18
140	Disaggregated Energy Consumption and Sectoral Outputs in Thailand: ARDL Bound Testing Approach. *Journal of Management Sciences*, **2016**, 3,	0.3	7
139	Good Approximation of Exponential Utility Function for Optimal Futures Hedging. *Journal of Mathematical Finance*, **2016**, 06, 457-463	0.3	9
138	A Note on Stochastic Dominance and the Omega Ratio. *SSRN Electronic Journal*, **2016**,	1	2
137	Multivariate stochastic dominance for risk averters and risk seekers. *RAIRO - Operations Research*, **2016**, 50, 575-586	2.2	37
136	Profiteering from the Dot-Com Bubble, Subprime Crisis and Asian Financial Crisis. *Japanese Economic Review*, **2016**, 67, 257-279	0.5	9
135	A GENERAL OPTIMAL INVESTMENT MODEL IN THE PRESENCE OF BACKGROUND RISK. *Annals of Financial Economics*, **2016**, 11, 1650001	0.6	14
134	THEORIES OF RISK: TESTING INVESTOR BEHAVIOR ON THE TAIWAN STOCK AND STOCK INDEX FUTURES MARKETS. *Economic Inquiry*, **2016**, 54, 907-924	1.5	25
133	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
132	The banking firm and risk taking in a two-moment decision model. *Economic Modelling*, **2015**, 50, 275-280	3.4	19

131	Cointegration and causality among the onshore and offshore markets for China's currency. *Journal of Asian Economics*, **2015**, 41, 20-38	2.2	19
130	Production and hedging decisions under regret aversion. *Economic Modelling*, **2015**, 51, 153-158	3.4	18
129	Optimal output for the regret-averse competitive firm under price uncertainty **2015**, 5, 279-295		8
128	Consistent Tests for Almost Stochastic Dominance. *SSRN Electronic Journal*, **2015**,	1	1
127	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
126	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
125	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
124	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
123	Internet Bubble Examination with Mean-Variance Ratio **2015**, 1451-1465		0
122	Mean Variance Analysis of Asian Hedge Funds **2014**, 461-482		
121	Moment conditions for Almost Stochastic Dominance. *Economics Letters*, **2014**, 124, 163-167	1.3	21
120	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
119	Investors' preference towards risk: evidence from the Taiwan stock and stock index futures markets. *Accounting and Finance*, **2014**, 54, 251-274	1.9	20
118	Key determinants of sustainable smartcard payment. *Journal of Retailing and Consumer Services*, **2014**, 21, 306-313	8.5	20
117	Technical Analysis and Financial Asset Forecasting **2014**,		10
116	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
115	Market overreaction and underreaction: tests of the directional and magnitude effects. *Applied Financial Economics*, **2013**, 23, 1469-1482		16
114	Convex combinations of quadrant dependent copulas. *Applied Mathematics Letters*, **2013**, 26, 249-251	3.5	9

113	Stochastic dominance analysis of CTA funds. *Review of Quantitative Finance and Accounting*, **2013**, 40, 155-170	1.7	16
112	A note on almost stochastic dominance. *Economics Letters*, **2013**, 121, 252-256	1.3	21
111	How much have electricity shortages hampered China's GDP growth?. *Energy Policy*, **2013**, 55, 369-373	7.2	33
110	Stochastic Control for Asset Management. *Journal of Mathematical Finance*, **2013**, 03, 59-69	0.3	4
109	Stochastic dominance relationships between stock and stock index futures markets: International evidence. *Economic Modelling*, **2013**, 33, 552-559	3.4	16
108	ROBUST ESTIMATION AND FORECASTING OF THE CAPITAL ASSET PRICING MODEL. *Annals of Financial Economics*, **2013**, 08, 1350007	0.6	7
107	Should Americans invest internationally? Mean�ariance portfolios optimization and stochastic dominance approaches. *Risk and Decision Analysis*, **2013**, 4, 89-102	0.2	7
106	An improved estimation to make Markowitz� 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
105	A New Pseudo-Bayesian Model with Implications for Financial Anomalies and Investors�Behavior. *Journal of Behavioral Finance*, **2012**, 13, 93-107	1.9	25
104	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
103	A mixed Sharpe ratio. *Risk and Decision Analysis*, **2012**, 3, 37-65	0.2	18
102	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
101	Consumer Perceptions of the Smartcard in Retailing: An Empirical Study. *Journal of International Consumer Marketing*, **2012**, 24, 252-262	2.1	17
100	STOCHASTIC DOMINANCE AND BEHAVIOR TOWARDS RISK: THE MARKET FOR ISHARES. *Annals of Financial Economics*, **2012**, 07, 1250005	0.6	11
99	Prospect Performance Evaluation: Making a Case for a Non-asymptotic UMPU Test. *Journal of Financial Econometrics*, **2012**, 10, 703-732	1.2	32
98	A Pseudo-Bayesian Model for Stock Returns In Financial Crises. *Journal of Risk and Financial Management*, **2011**, 4, 43-73	2.4	8
97	Test statistics for prospect and Markowitz stochastic dominances with applications. *Econometrics Journal*, **2011**, 14, 278-303	2.4	40
96	Do investors like to diversify? A study of Markowitz preferences. *European Journal of Operational Research*, **2011**, 215, 188-193	5.6	39

95	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
94	Grüss-type bounds for covariances and the notion of quadrant dependence in expectation **2011**, 9, 1288-1297		13
93	Moment matrices in conditional heteroskedastic models under elliptical distributions with applications in AR-ARCH models. *Statistical Papers*, **2011**, 52, 621-632	1	3
92	A trinomial test for paired data when there are many ties. *Mathematics and Computers in Simulation* , **2011**, 81, 1153-1160	3.3	11
91	Multivariate causality tests with simulation and application. *Statistics and Probability Letters*, **2011**, 81, 1063-1071	0.6	29
90	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
89	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
88	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
87	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
86	A gravity analysis of international stock market linkages. *Applied Economics Letters*, **2011**, 18, 1315-1319	1	5
85	Banking Firm, Risk of Investment and Derivatives. *Technology and Investment*, **2011**, 02, 222-227	0	7
84	Segregation and Integration: A Study of the Behaviors of Investors with Extended Value Functions. *Advances in Decision Sciences*, **2010**, 2010, 1-8	2	6
83	Making Markowitz's Portfolio Optimization Theory Practically Useful. *SSRN Electronic Journal*, **2010**,	1	3
82	Grüss-Type Bounds for the Covariance of Transformed Random Variables. *Journal of Inequalities and Applications*, **2010**, 2010, 619423	2.1	6
81	Examining Stock Volatility in the Segmented Chinese Stock Markets: A SWARCH Approach. *Global Economic Review*, **2010**, 39, 225-246	0.7	9
80	Market efficiency of oil spot and futures: A mean-variance and stochastic dominance approach. *Energy Economics*, **2010**, 32, 979-986	8.3	57
79	Multivariate linear and nonlinear causality tests. *Mathematics and Computers in Simulation*, **2010**, 81, 5-17	3.3	55
78	Gains from diversification on convex combinations: A majorization and stochastic dominance approach. *European Journal of Operational Research*, **2010**, 200, 893-900	5.6	39

77	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
76	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
75	Futures versus Stocks: A Stochastic Dominance Study in Malaysian Markets. *SSRN Electronic Journal*, **2009**,	1	1
74	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
73	Stochastic Dominance and Behavior towards Risk: The Market for iShares. *SSRN Electronic Journal*, **2009**,	1	1
72	GARCH AND VOLUME EFFECTS IN THE AUSTRALIAN STOCK MARKETS. *Annals of Financial Economics*, **2009**, 05, 0950005	0.6	3
71	New evidence on the relation between return volatility and trading volume. *Journal of Forecasting*, **2009**, 29, n/a-n/a	2.1	12
70	ENHANCEMENT OF THE APPLICABILITY OF MARKOWITZ'S PORTFOLIO OPTIMIZATION BY UTILIZING RANDOM MATRIX THEORY. *Mathematical Finance*, **2009**, 19, 639-667	2.3	105
69	EFFICIENCY OF THE TAIWAN STOCK MARKET*. *Japanese Economic Review*, **2009**, 60, 389-394	0.5	11
68	Mapping the Presidential Election Cycle in US stock markets. *Mathematics and Computers in Simulation*, **2009**, 79, 3267-3277	3.3	27
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