Michael McAleer

List of Publications by Year
in descending order

331 papers	10,304 citations	43973 48 h-index	56606 83 g-index
340 all docs	340 docs citations	340 times ranked	4319 citing authors

#	Article	IF	Citations
1	Drawbacks in the 3-Factor Approach of Fama and French (2018). Annals of Financial Economics, 2023, 18, .	1.2	5
2	Bayesian Analysis of Realized Matrix-Exponential GARCH Models. Computational Economics, 2022, 59, 103-123.	1.5	4
3	â€œGeneralized Measures of Correlation for Asymmetry, Nonlinearity, and Beyondâ€ Some Antecedents on Causality. Journal of the American Statistical Association, 2022, 117, 214-224.	1.8	3
4	Realized matrix-exponential stochastic volatility with asymmetry, long memory and higher-moment spillovers. Journal of Econometrics, 2022, 227, 285-304.	3.5	4
5	Trumpâ€™s COVID-19 tweets and Dr. Fauciâ€™s emails. Scientometrics, 2022, 127, 1643-1655.	1.6	2
6	Spurious cross-sectional dependence in credit spread changes. Econometrics and Statistics, 2021, 18, 12-27.	0.4	0
7	ASSET INVESTMENT DIVERSIFICATION, BANKRUPTCY RISK AND THE MEDIATING ROLE OF BUSINESS DIVERSIFICATION. Annals of Financial Economics, 2021, 16, 2150001.	1.2	4
8	SUBMISSIONS AND ACCEPTANCES FOR THE ANNALS OF FINANCIAL ECONOMICS (AFE). Annals of Financial Economics, 2021, 16, 2101001.	1.2	0
9	Asymptotic and Finite Sample Properties for Multivariate Rotated GARCH Models. Econometrics, 2021, 9, 21.	0.5	1
10	EVALUATING THE EFFICIENCY OF VIETNAM BANKS USING DATA ENVELOPMENT ANALYSIS. Annals of Financial Economics, 2021, 16, 2150010.	1.2	4
11	Spurious Relationships for Nearly Non-Stationary Series. Journal of Risk and Financial Management, 2021, 14, 366.	1.1	6
12	Perspectives on Topical Medical Research in the COVID-19 Era. Sci, 2021, 3, 38.	1.8	1
13	A Nonlinear Autoregressive Distributed Lag (NARDL) Analysis of the FTSE and S&P500 Indexes. Risks, 2021, 9, 195.	1.3	11
14	Multivariate Hyper-Rotated GARCH-BEKK. Journal of Time Series Econometrics, 2021, .	0.4	2
15	Realized stochastic volatility models with generalized Gegenbauer long memory. Econometrics and Statistics, 2020, 16, 42-54.	0.4	6
16	Risk Spillovers in Returns for Chinese and International Tourists to Taiwan. Journal of Travel Research, 2020, 59, 335-351.	5.8	6
17	Herding behaviour in energy stock markets during the Global Financial Crisis, SARS, and ongoing COVID-19*. Renewable and Sustainable Energy Reviews, 2020, 134, 110349.	8.2	103
18	Perspectives on Topical Medical Research in the COVID-19 Era. Sci, 2020, 2, 68.	1.8	1

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19	A Nonlinear Autoregressive Distributed Lag (NARDL) Analysis of West Texas Intermediate Oil Prices and the DOW JONES Index. Energies, 2020, 13, 4011.	1.6	10
20	Review Papers for Journal of Risk and Financial Management (JRFM). Journal of Risk and Financial Management, 2020, 13, 185.	1.1	1
21	Ten Most Highly Cited Papers in Journal of Risk and Financial Management (JRFM), 2018â€“2020. Journal of Risk and Financial Management, 2020, 13, 294.	1.1	0
22	The Future of Academic Journals in a COVID-19 World. Sci, 2020, 2, 76.	1.8	2
23	A Charter for Sustainable Tourism after COVID-19. Sustainability, 2020, 12, 3671.	1.6	165
24	Alternative Global Health Security Indexes for Risk Analysis of COVID-19. International Journal of Environmental Research and Public Health, 2020, 17, 3161.	1.2	30
25	Risk and Financial Management of COVID-19 in Business, Economics and Finance. Journal of Risk and Financial Management, 2020, 13, 102.	1.1	53
26	Review on Efficiency and Anomalies in Stock Markets. Economies, 2020, 8, 20.	1.2	24
27	Prevention Is Better Than the Cure: Risk Management of COVID-19. Journal of Risk and Financial Management, 2020, 13, 46.	1.1	81
28	Causality between CO2 Emissions and Stock Markets. Energies, 2020, 13, 2893.	1.6	30
29	Risk Management of COVID-19 by Universities in China. Journal of Risk and Financial Management, 2020, 13, 36.	1.1	278
30	Do We Need Stochastic Volatility and Generalised Autoregressive Conditional Heteroscedasticity? Comparing Squared End-Of-Day Returns on FTSE. Risks, 2020, 8, 12.	1.3	2
31	Forecasting volatility and co-volatility of crude oil and gold futures: Effects of leverage, jumps, spillovers, and geopolitical risks. International Journal of Forecasting, 2020, 36, 933-948.	3.9	101
32	Systematic Risk at the Industry Level: A Case Study of Australia. Risks, 2020, 8, 36.	1.3	1
33	Information Sharing, Bank Penetration and Tax Evasion in Emerging Markets. Risks, 2020, 8, 38.	1.3	3
34	Is One Diagnostic Test for COVID-19 Enough?. Journal of Risk and Financial Management, 2020, 13, 77.	1.1	5
35	PREDICTING CASES AND DEATHS IN EUROPE FROM COVID-19 TESTS AND COUNTRY POPULATIONS. Annals of Financial Economics, 2020, 15, 2050017.	1.2	1
36	FLATTENING THE CURVE IN RISK MANAGEMENT OF COVID-19: DO LOCKDOWNS WORK?. Annals of Financial Economics, 2020, 15, 2050011.	1.2	1

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37	Cointegrated Dynamics for a Generalized Long Memory Process: Application to Interest Rates. Journal of Time Series Econometrics, 2020, 12, .	0.4	1
38	<scp>US</scp> antidumping petitions and revealed comparative advantage of shrimpâ€exporting countries. Reviews in Aquaculture, 2019, 11, 782-792.	4.6	5
39	Fake News and Propaganda: Trump's Democratic America and Hitler's National Socialist (Nazi) Germany. SSRN Electronic Journal, 2019, , .	0.4	1
40	Asymmetric risk impacts of Chinese tourists to Taiwan. International Journal of Tourism Research, 2019, 21, 718-734.	2.1	1
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.	1.2	49
42	Corporate Financial Distress of Industry Level Listings in Vietnam. Journal of Risk and Financial Management, 2019, 12, 155.	1.1	17
43	The Impact of Jumps and Leverage in Forecasting the Co-Volatility of Oil and Gold Futures. Energies, 2019, 12, 3379.	1.6	30
44	Fake News and Propaganda: Trumpâ€™s Democratic America and Hitlerâ€™s National Socialist (Nazi) Germany. Sustainability, 2019, 11, 5181.	1.6	2
45	Volatility spillovers for spot, futures, and ETF prices in agriculture and energy. Energy Economics, 2019, 81, 779-792.	5.6	30
46	What They Did Not Tell You about Algebraic (Non-) Existence, Mathematical (IR-)Regularity and (Non-) Asymptotic Properties of the Full BEKK Dynamic Conditional Covariance Model. Journal of Risk and Financial Management, 2019, 12, 66.	1.1	7
47	What They Did Not Tell You about Algebraic (Non-) Existence, Mathematical (IR-)Regularity, and (Non-) Asymptotic Properties of the Dynamic Conditional Correlation (DCC) Model. Journal of Risk and Financial Management, 2019, 12, 61.	1.1	11
48	Modeling and Testing Volatility Spillovers in Oil and Financial Markets for the USA, the UK, and China. Energies, 2019, 12, 1475.	1.6	6
49	Modeling the Relationship between Crude Oil and Agricultural Commodity Prices. Energies, 2019, 12, 1344.	1.6	40
50	Size, Internationalization, and University Rankings: Evaluating and Predicting Times Higher Education (THE) Data for Japan. Sustainability, 2019, 11, 1366.	1.6	15
51	Establishing national carbon emission prices for China. Renewable and Sustainable Energy Reviews, 2019, 106, 1-16.	8.2	36
52	Daily market news sentiment and stock prices. Applied Economics, 2019, 51, 3212-3235.	1.2	40
53	Market Risk Analysis of Energy in Vietnam. Risks, 2019, 7, 112.	1.3	3
54	Modeling Latent Carbon Emission Prices for Japan: Theory and Practice. Energies, 2019, 12, 4222.	1.6	4

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55	Choosing expected shortfall over VaR in Basel III using stochastic dominance. International Review of Economics and Finance, 2019, 60, 95-113.	2.2	18
56	Are the S&P 500 index and crude oil, natural gas and ethanol futures related for intra-day data?. International Review of Economics and Finance, 2019, 59, 50-70.	2.2	6
57	The fiction of full BEKK: Pricing fossil fuels and carbon emissions. Finance Research Letters, 2019, 28, 11-19.	3.4	18
58	Tourism Stocks in Times of Crisis: An Econometric Investigation of Unexpected Nonmacroeconomic Factors. Journal of Travel Research, 2019, 58, 459-479.	5.8	45
59	Theory and application of an economic performance measure of risk. International Review of Economics and Finance, 2018, 56, 383-396.	2.2	24
60	Testing Co-Volatility spillovers for natural gas spot, futures and ETF spot using dynamic conditional covariances. Energy, 2018, 151, 984-997.	4.5	17
61	On the invertibility of EGARCH(<i>p</i>, <i>q</i>). Econometric Reviews, 2018, 37, 824-849.	0.5	20
62	A cointegration analysis of agricultural, energy and bio-fuel spot, and futures prices. Applied Economics, 2018, 50, 804-823.	1.2	19
63	Modelling volatility spillovers for bio-ethanol, sugarcane and corn spot and futures prices. Renewable and Sustainable Energy Reviews, 2018, 81, 1002-1018.	8.2	45
64	Connecting VIX and Stock Index ETF with VAR and Diagonal BEKK. Journal of Risk and Financial Management, 2018, 11, 58.	1.1	4
65	Moving Average Market Timing in European Energy Markets: Production Versus Emissions. Energies, 2018, 11, 3281.	1.6	7
66	Why Are Warrant Markets Sustained in Taiwan but Not in China?. Sustainability, 2018, 10, 3748.	1.6	16
67	An Event Study Analysis of Political Events, Disasters, and Accidents for Chinese Tourists to Taiwan. Sustainability, 2018, 10, 4307.	1.6	5
68	An Econometric Analysis of ETF and ETF Futures in Financial and Energy Markets Using Generated Regressors. International Journal of Financial Studies, 2018, 6, 2.	1.1	6
69	PRICING CARBON EMISSIONS IN CHINA. Annals of Financial Economics, 2018, 13, 1850014.	1.2	6
70	NON-PARAMETRIC MULTIPLE CHANGE POINT ANALYSIS OF THE GLOBAL FINANCIAL CRISIS. Annals of Financial Economics, 2018, 13, 1850008.	1.2	3
71	Confucius and Herding Behaviour in the Stock Markets in China and Taiwan. Sustainability, 2018, 10, 4413.	1.6	15
72	Long Run Returns Predictability and Volatility with Moving Averages. Risks, 2018, 6, 105.	1.3	6

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73	President Trump Tweets Supreme Leader Kim Jong-Un on Nuclear Weapons: A Comparison with Climate Change â€. Sustainability, 2018, 10, 2310.	1.6	6
74	Financial Credit Risk Evaluation Based on Core Enterprise Supply Chains. Sustainability, 2018, 10, 3699.	1.6	34
75	Editorial Note: Review Papers for Journal of Risk and Financial Management (JRFM). Journal of Risk and Financial Management, 2018, 11, 20.	1.1	1
76	Specification Testing of Production in a Stochastic Frontier Model. Sustainability, 2018, 10, 3082.	1.6	12
77	Volatility Spillovers between Energy and Agricultural Markets: A Critical Appraisal of Theory and Practice. Energies, 2018, 11, 1595.	1.6	21
78	Theoretical and Empirical Differences between Diagonal and Full BEKK for Risk Management. Energies, 2018, 11, 1627.	1.6	4
79	A Statistical Analysis of Industrial Penetration and Internet Intensity in Taiwan. Future Internet, 2018, 10, 31.	2.4	1
80	Big Data, Computational Science, Economics, Finance, Marketing, Management, and Psychology: Connections. Journal of Risk and Financial Management, 2018, 11, 15.	1.1	19
81	Market Timing with Moving Averages. Sustainability, 2018, 10, 2125.	1.6	3
82	Fake news and indifference to scientific fact: President Trumpâ€™s confused tweets on global warming, climate change and weather. Scientometrics, 2018, 117, 625-629.	1.6	26
83	A fractionally integrated Wishart stochastic volatility model. Econometric Reviews, 2017, 36, 42-59.	0.5	2
84	Forecasting the volatility of Nikkei 225 futures. Journal of Futures Markets, 2017, 37, 1141-1152.	0.9	2
85	Realized stochastic volatility with general asymmetry and long memory. Journal of Econometrics, 2017, 199, 202-212.	3.5	20
86	The impact of jumps and leverage in forecasting covolatility. Econometric Reviews, 2017, 36, 638-650.	0.5	11
87	An entropy-based analysis of the relationship between the DOW JONES Index and the TRNA Sentiment series. Applied Economics, 2017, 49, 677-692.	1.2	19
88	Volatility spillover and multivariate volatility impulse response analysis of GFC news events. Applied Economics, 2017, 49, 3246-3262.	1.2	19
89	The correct regularity condition and interpretation of asymmetry in EGARCH. Economics Letters, 2017, 161, 52-55.	0.9	24
90	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.	1.8	30

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91	Volatility Spillovers from Australia's major trading partners across the GFC. International Review of Economics and Finance, 2017, 47, 159-175.	2.2	15
92	Asymptotic Theory for Extended Asymmetric Multivariate GARCH Processes. International Journal of Statistics and Probability, 2017, 6, 13.	0.1	1
93	Risk Measurement and Risk Modelling Using Applications of Vine Copulas. Sustainability, 2017, 9, 1762.	1.6	18
94	Volatility Spillovers and Causality of Carbon Emissions, Oil and Coal Spot and Futures for the EU and USA. Sustainability, 2017, 9, 1789.	1.6	22
95	A Tourism Financial Conditions Index for Tourism Finance. Challenges, 2017, 8, 23.	0.9	4
96	Estimating and Forecasting Generalized Fractional Long Memory Stochastic Volatility Models. Journal of Risk and Financial Management, 2017, 10, 23.	1.1	2
97	A Simple Test for Causality in Volatility. Econometrics, 2017, 5, 15.	0.5	18
98	Down-Side Risk Metrics as Portfolio Diversification Strategies across the Global Financial Crisis. Journal of Risk and Financial Management, 2016, 9, 6.	1.1	10
99	Nonlinear Time Series and Neural-Network Models of Exchange Rates between the US Dollar and Major Currencies. Risks, 2016, 4, 7.	1.3	11
100	Profiteering from the Dot-Com Bubble, Subprime Crisis and Asian Financial Crisis. Japanese Economic Review, 2016, 67, 257-279.	0.8	13
101	Robust Ranking of Journal Quality: An Application to Economics. Econometric Reviews, 2016, 35, 50-97.	0.5	20
102	Quality weighted citations versus total citations in the sciences and social sciences, with an application to finance and accounting. Managerial Finance, 2016, 42, 324-337.	0.7	6
103	Volatility smirk as an externality of agency conflict and growing debt. International Journal of Economic Theory, 2015, 11, 389-404.	0.4	0
104	The Fundamental Equation in Tourism Finance. Journal of Risk and Financial Management, 2015, 8, 369-374.	1.1	7
105	Structure and asymptotic theory for nonlinear models with GARCH errors. Economia, 2015, 16, 1-21.	0.5	5
106	Forecasting Value-at-Risk using block structure multivariate stochastic volatility models. International Review of Economics and Finance, 2015, 40, 40-50.	2.2	5
107	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.	2.2	37
108	Forecasting co-volatilities via factor models with asymmetry and long memory in realized covariance. Journal of Econometrics, 2015, 189, 251-262.	3.5	29

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109	Stochastic dominance statistics for risk averters and risk seekers: an analysis of stock preferences for USA and China. Quantitative Finance, 2015, 15, 889-900.	0.9	63
110	Leverage and feedback effects on multifactor Wishart stochastic volatility for option pricing. Journal of Econometrics, 2015, 187, 436-446.	3.5	10
111	Asymmetry and Leverage in Conditional Volatility Models. Econometrics, 2014, 2, 145-150.	0.5	61
112	Report on the Fifth International Mathematics in Finance (MiF) Conference 2014, Skukuza, Kruger National Park, South Africa. Journal of Risk and Financial Management, 2014, 7, 110-112.	1.1	0
113	A One Line Derivation of EGARCH. Econometrics, 2014, 2, 92-97.	0.5	61
114	Asymmetric Realized Volatility Risk. Journal of Risk and Financial Management, 2014, 7, 80-109.	1.1	2
115	JUST HOW GOOD ARE THE TOP THREE JOURNALS IN FINANCE? AN ASSESSMENT BASED ON QUANTITY AND QUALITY CITATIONS. Annals of Financial Economics, 2014, 09, 1450005.	1.2	3
116	EVALUATING MACROECONOMIC FORECASTS: A CONCISE REVIEW OF SOME RECENT DEVELOPMENTS. Journal of Economic Surveys, 2014, 28, 195-208.	3.7	10
117	The impact of China on stock returns and volatility in the Taiwan tourism industry. North American Journal of Economics and Finance, 2014, 29, 381-401.	1.8	9
118	Ranking Economics and Econometrics ISI Journals by Quality Weighted Citations. Review of Economics, 2014, 65, 35-52.	0.4	7
119	International Evidence on GFCâ€Robust Forecasts for Risk Management under the Basel Accord. Journal of Forecasting, 2013, 32, 267-288.	1.6	19
120	Ranking journal quality by harmonic mean of ranks: an application to ISI statistics & probability. Statistica Neerlandica, 2013, 67, 27-53.	0.9	16
121	Risk management and financial derivatives: An overview. North American Journal of Economics and Finance, 2013, 25, 109-115.	1.8	25
122	Has the Basel Accord improved risk management during the global financial crisis?. North American Journal of Economics and Finance, 2013, 26, 250-265.	1.8	35
123	GFC-robust risk management strategies under the Basel Accord. International Review of Economics and Finance, 2013, 27, 97-111.	2.2	25
124	Risk management of risk under the Basel Accord: A Bayesian approach to forecasting Value-at-Risk of VIX futures. Mathematics and Computers in Simulation, 2013, 94, 183-204.	2.4	14
125	Is small beautiful? Size effects of volatility spillovers for firm performance and exchange rates in tourism. North American Journal of Economics and Finance, 2013, 26, 519-534.	1.8	19
126	Financial dependence analysis: applications of vine copulas. Statistica Neerlandica, 2013, 67, 403-435.	0.9	20

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127	Globalization and knowledge spillover: international direct investment, exports and patents. Economics of Innovation and New Technology, 2013, 22, 329-352.	2.1	27
128	The rise and fall of S&P500 variance futures. North American Journal of Economics and Finance, 2013, 25, 151-167.	1.8	20
129	GFC-robust risk management under the Basel Accord using extreme value methodologies. Mathematics and Computers in Simulation, 2013, 94, 223-237.	2.4	2
130	Volatility spillovers from the Chinese stock market to economic neighbours. Mathematics and Computers in Simulation, 2013, 94, 238-257.	2.4	43
131	Coercive journal self citations, impact factor, Journal Influence and Article Influence. Mathematics and Computers in Simulation, 2013, 93, 190-197.	2.4	20
132	Analyzing fixed-event forecast revisions. International Journal of Forecasting, 2013, 29, 622-627.	3.9	10
133	Are forecast updates progressive?. Mathematics and Computers in Simulation, 2013, 93, 9-18.	2.4	1
134	Conditional correlations and volatility spillovers between crude oil and stock index returns. North American Journal of Economics and Finance, 2013, 25, 116-138.	1.8	162
135	WHAT DO EXPERTS KNOW ABOUT FORECASTING JOURNAL QUALITY? A COMPARISON WITH ISI RESEARCH IMPACT IN FINANCE. Annals of Financial Economics, 2013, 08, 1350005.	1.2	4
136	ROBUST ESTIMATION AND FORECASTING OF THE CAPITAL ASSET PRICING MODEL. Annals of Financial Economics, 2013, 08, 1350007.	1.2	17
137	Ten Things You Should Know about the Dynamic Conditional Correlation Representation. Econometrics, 2013, 1, 115-126.	0.5	88
138	Ranking Leading Econometrics Journals Using Citations Data from ISI and RePEc. Econometrics, 2013, 1, 217-235.	0.5	10
139	The Journal of Risk and Financial Management in Open Access. Journal of Risk and Financial Management, 2013, 6, 1-3.	1.1	1
140	A Non-Parametric and Entropy Based Analysis of the Relationship between the VIX and S&P 500. Journal of Risk and Financial Management, 2013, 6, 6-30.	1.1	7
141	Asymmetry and Long Memory in Volatility Modeling. Journal of Financial Econometrics, 2012, 10, 495-512.	0.8	46
142	IV Estimation of a Panel Threshold Model of Tourism Specialization and Economic Development. Tourism Economics, 2012, 18, 5-41.	2.6	55
143	Modeling the Volatility in Short and Long Haul Japanese Tourist Arrivals to New Zealand and Taiwan. International Journal of Tourism Sciences, 2012, 12, 1-24.	1.2	2
144	Asymmetric adjustments in the ethanol and grains markets. Energy Economics, 2012, 34, 1990-2002.	5.6	18

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145	AGGREGATION, HETEROGENEOUS AUTOREGRESSION AND VOLATILITY OF DAILY INTERNATIONAL TOURIST ARRIVALS AND EXCHANGE RATES*. Japanese Economic Review, 2012, 63, 397-419.	0.8	24
146	MODELLING LONG MEMORY VOLATILITY IN AGRICULTURAL COMMODITY FUTURES RETURNS. Annals of Financial Economics, 2012, 07, 1250010.	1.2	15
147	Modelling the Effects of Oil Prices on Global Fertilizer Prices and Volatility. Journal of Risk and Financial Management, 2012, 5, 78-114.	1.1	11
148	It pays to violate: how effective are the Basel accord penalties in encouraging risk management?. Accounting and Finance, 2012, 52, 95-116.	1.7	15
149	DO WE REALLY NEED BOTH BEKK AND DCC? A TALE OF TWO MULTIVARIATE GARCH MODELS. Journal of Economic Surveys, 2012, 26, 736-751.	3.7	132
150	Forecasting Value-at-Risk using nonlinear regression quantiles and the intra-day range. International Journal of Forecasting, 2012, 28, 557-574.	3.9	49
151	Citations and impact of ISI tourism and hospitality journals. Tourism Management Perspectives, 2012, 1, 2-8.	3.2	58
152	Dynamic Conditional Correlations for Asymmetric Processes. Journal of the Japan Statistical Society, 2012, 41, 143-157.	0.1	3
153	How are journal impact, prestige and article influence related? An application to neuroscience. Journal of Applied Statistics, 2011, 38, 2563-2573.	0.6	24
154	Great Expectatrics: Great Papers, Great Journals, Great Econometrics. Econometric Reviews, 2011, 30, 583-619.	0.5	30
155	Alternative Asymmetric Stochastic Volatility Models. Econometric Reviews, 2011, 30, 548-564.	0.5	36
156	Volatility Spillovers from the Chinese Stock Market to Economic Neighbours. SSRN Electronic Journal, 2011, , .	0.4	2
157	Risk Management of Risk Under the Basel Accord: Forecasting Value-at-Risk of VIX Futures. SSRN Electronic Journal, 2011, , .	0.4	4
158	Interdependence of International Tourism Demand and Volatility in Leading ASEAN Destinations. Tourism Economics, 2011, 17, 481-507.	2.6	29
159	FORECASTING REALIZED VOLATILITY WITH LINEAR AND NONLINEAR UNIVARIATE MODELS. Journal of Economic Surveys, 2011, 25, 6-18.	3.7	24
160	WHAT MAKES A GREAT JOURNAL GREAT IN ECONOMICS? THE SINGER NOT THE SONG. Journal of Economic Surveys, 2011, 25, 326-361.	3.7	42
161	Thresholds, news impact surfaces and dynamic asymmetric multivariate GARCH. Statistica Neerlandica, 2011, 65, 125-163.	0.9	9
162	Moment Restriction-Based Econometric Methods: An overview. Journal of Econometrics, 2011, 165, 1-4.	3.5	1

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163	Moment-based estimation of smooth transition regression models with endogenous variables. Journal of Econometrics, 2011, 165, 100-111.	3.5	26
164	Risk management of precious metals. Quarterly Review of Economics and Finance, 2011, 51, 435-441.	1.5	79
165	Crude oil hedging strategies using dynamic multivariate GARCH. Energy Economics, 2011, 33, 912-923.	5.6	221
166	How accurate are government forecasts of economic fundamentals? The case of Taiwan. International Journal of Forecasting, 2011, 27, 1066-1075.	3.9	11
167	What makes a great journal great in the sciences? Which came first, the chicken or the egg?. Scientometrics, 2011, 87, 17-40.	1.6	30
168	Modelling the asymmetric volatility in hog prices in Taiwan: The impact of joining the WTO. Mathematics and Computers in Simulation, 2011, 81, 1491-1506.	2.4	5
169	Monte Carlo option pricing with asymmetric realized volatility dynamics. Mathematics and Computers in Simulation, 2011, 81, 1247-1256.	2.4	2
170	Modelling conditional correlations in the volatility of Asian rubber spot and futures returns. Mathematics and Computers in Simulation, 2011, 81, 1482-1490.	2.4	14
171	A trinomial test for paired data when there are many ties. Mathematics and Computers in Simulation, 2011, 81, 1153-1160.	2.4	17
172	Value-at-Risk for country risk ratings. Mathematics and Computers in Simulation, 2011, 81, 1454-1463.	2.4	10
173	Risk management of risk under the Basel Accord: forecasting valueâ€atâ€risk of VIX futures. Managerial Finance, 2011, 37, 1088-1106.	0.7	16
174	On the robustness of alternative rankings methodologies: Australian and New Zealand economics departments, 1988 to 2002. Applied Economics, 2010, 42, 1257-1268.	1.2	3
175	Analyzing and forecasting volatility spillovers, asymmetries and hedging in major oil markets. Energy Economics, 2010, 32, 1445-1455.	5.6	119
176	Market efficiency of oil spot and futures: A mean-variance and stochastic dominance approach. Energy Economics, 2010, 32, 979-986.	5.6	90
177	A decision rule to minimize daily capital charges in forecasting valueâ€atâ€risk. Journal of Forecasting, 2010, 29, 617-634.	1.6	31
178	A simple expected volatility (SEV) index: Application to SET50 index options. Mathematics and Computers in Simulation, 2010, 80, 2079-2090.	2.4	6
179	Modelling and forecasting daily international mass tourism to Peru. Tourism Management, 2010, 31, 846-854.	5.8	48
180	An econometric analysis of SARS and Avian Flu on international tourist arrivals to Asia. Environmental Modelling and Software, 2010, 25, 100-106.	1.9	79

#	ARTICLE	IF	CITATIONS
181	Conditional Correlations and Volatility Spillovers between Crude Oil and Stock Index Returns. SSRN Electronic Journal, 2010, , .	0.4	6
182	GFC-Robust Risk Management Strategies under the Basel Accord. SSRN Electronic Journal, 2010, , .	0.4	8
183	Model Selection and Testing of Conditional and Stochastic Volatility Models. SSRN Electronic Journal, 2010, , .	0.4	5
184	Aggregation, Heterogeneous Autoregression and Volatility of Daily International Tourist Arrivals and Exchange Rates. SSRN Electronic Journal, 2010, , .	0.4	0
185	A general asymptotic theory for time-series models. Statistica Neerlandica, 2010, 64, 97-111.	0.9	47
186	Modelling the interactions across international stock, bond and foreign exchange markets. Applied Economics, 2010, 42, 825-850.	1.2	23
187	Modelling Long Memory Volatility in Agricultural Commodity Futures Returns. SSRN Electronic Journal, 2009, , .	0.4	7
188	Modelling Conditional Correlations in the Volatility of Asian Rubber Spot and Futures Returns. SSRN Electronic Journal, 2009, , .	0.4	1
189	Modelling Short and Long Haul Volatility in Japanese Tourist Arrivals to New Zealand and Taiwan. SSRN Electronic Journal, 2009, , .	0.4	3
190	Modeling Conditional Correlations for Risk Diversification in Crude Oil Markets. SSRN Electronic Journal, 2009, , .	0.4	3
191	How Accurate are Government Forecasts of Economic Fundamentals? The Case of Taiwan. SSRN Electronic Journal, 2009, , .	0.4	3
192	The Ten Commandments for Managing Value-at-Risk under the Basel II Accord. SSRN Electronic Journal, 2009, , .	0.4	6
193	Interdependence of International Tourism Demand and Volatility in Leading ASEAN Destinations. SSRN Electronic Journal, 2009, , .	0.4	3
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