Don Ua Galagedera

List of Publications by Year
in descending order

32 papers	678 citations	623574 14 h-index	580701 25 g-index
32 all docs	32 docs citations	32 times ranked	469 citing authors

#	Article	IF	Citations
1	Australian mutual fund performance appraisal using data envelopment analysis. Managerial Finance, 2002, 28, 60-73.	0.7	91
2	Best-performing US mutual fund families from 1993 to 2008: Evidence from a novel two-stage DEA model for efficiency decomposition. Journal of Banking and Finance, 2012, 36, 3302-3317.	1.4	83
3	A new network DEA model for mutual fund performance appraisal: An application to U.S. equity mutual funds. Omega, 2018, 77, 168-179.	3.6	56
4	Wavelet-based Fuzzy Clustering of Time Series. Journal of Classification, 2010, 27, 231-275.	1.2	52
5	Experimental evidence on robustness of data envelopment analysis. Journal of the Operational Research Society, 2003, 54, 654-660.	2.1	50
6	An alternative perspective on the relationship between downside beta and CAPM beta. Emerging Markets Review, 2007, 8, 4-19.	2.2	46
7	Is co-skewness a better measure of risk in the downside than downside beta?. Journal of Multinational Financial Management, 2007, 17, 214-230.	1.0	44
8	Modelling social responsibility in mutual fund performance appraisal: A two-stage data envelopment analysis model with non-discretionary first stage output. European Journal of Operational Research, 2019, 273, 376-389.	3.5	34
9	Testing conditional asset pricing models: An emerging market perspective. Journal of International Money and Finance, 2010, 29, 897-918.	1.3	32
10	Modeling leakage in two-stage DEA models: An application to US mutual fund families. Omega, 2016, 61, 62-77.	3.6	31
11	Wavelet timescales and conditional relationship between higher-order systematic co-moments and portfolio returns. Quantitative Finance, 2008, 8, 201-215.	0.9	22
12	A wavelet-based evaluation of time-varying long memory of equity markets: A paradigm in crisis. Physica A: Statistical Mechanics and Its Applications, 2014, 410, 345-358.	1.2	19
13	A wavelet based investigation of long memory in stock returns. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 2330-2341.	1.2	16
14	A review of capital asset pricing models. Managerial Finance, 2007, 33, 821-832.	0.7	15
15	Benchmarking superannuation funds based on relative performance. Applied Economics, 2015, 47, 2959-2973.	1.2	12
16	Do mutual fund managers earn their fees? New measures for performance appraisal. European Journal of Operational Research, 2020, 287, 653-667.	3.5	11
17	Effect of exchange rate return on volatility spill-over across trading regions. Japan and the World Economy, 2012, 24, 254-265.	0.4	10
18	Conditional Relation between Systematic Risk and Returns in the Conventional and Downside Frameworks: Evidence from the Indonesian Market. Journal of Emerging Market Finance, 2012, 11, 271-300.	0.6	9

#	Article	IF	Citations
19	A new perspective of equity market performance. Journal of International Financial Markets, Institutions and Money, 2013, 26, 333-357.	2.1	8
20	AN ANALYTICAL FRAMEWORK FOR EXPLAINING RELATIVE PERFORMANCE OF CAPM BETA AND DOWNSIDE BETA. International Journal of Theoretical and Applied Finance, 2009, 12, 341-358.	0.2	7
21	Recent trends in relative performance of global equity markets. Journal of International Financial Markets, Institutions and Money, 2012, 22, 834-854.	2.1	7
22	Modelling superannuation fund management function as a two-stage process for overall and stage-level performance appraisal. Applied Economics, 2018, 50, 2439-2458.	1.2	6
23	Is remedial mathematics a real remedy? Evidence from learning statistics at tertiary level. International Journal of Mathematical Education in Science and Technology, 1998, 29, 475-480.	0.8	4
24	Association between environmental factors andÂequityÂmarket performance: evidenceÂfromÂaÂnonparametric frontier method. Financial Markets and Portfolio Management, 2010, 24, 245-269.	0.8	3
25	Modeling risk concerns and returns preferences in performance appraisal: An application to global equity markets. Journal of International Financial Markets, Institutions and Money, 2014, 33, 400-416.	2.1	3
26	Do superannuation funds manage disbursements and risk efficiently in generating returns? New evidence. Applied Economics, 2021, 53, 3931-3947.	1.2	3
27	Does prior mathematics knowledge really lead to variation in elementary statistics performance? Evidence from a developing country. International Journal of Educational Development, 2006, 26, 631-639.	1.4	2
28	Industrial training methods adopted in undergraduate programmes in Sri Lanka. International Review of Education, 1990, 36, 361-364.	1.2	1
29	The effect of socio-economic background of undergraduates on their academic performance: A developing country perspective. International Journal of Educational Development, 1991, 11, 13-17.	1.4	1
30	A FRAMEWORK FOR ASSESSING INDUSTRIAL TRAINING IN MANAGEMENT. Industrial and Commercial Training, 1991, 23, .	0.8	0
31	INTERPRETATION OF THEORY-OF-INTEREST APPLICATIONS USING THE â€œFRACTIONAL WITHDRAWALâ€•CONCEPT. Engineering Economist, 2001, 46, 64-80.	0.3	0
32	Dynamics of Idiosyncratic Volatility and Market Volatility: An Emerging Market Perspective. Global Economic Review, 2015, 44, 74-100.	0.5	0