

Don Ua Galagedera

List of Publications by Year in descending order

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papers

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469
citing authors

#	ARTICLE	IF	CITATIONS
1	Do superannuation funds manage disbursements and risk efficiently in generating returns? New evidence. <i>Applied Economics</i> , 2021, 53, 3931-3947.	1.2	3
2	Do mutual fund managers earn their fees? New measures for performance appraisal. <i>European Journal of Operational Research</i> , 2020, 287, 653-667.	3.5	11
3	Modelling social responsibility in mutual fund performance appraisal: A two-stage data envelopment analysis model with non-discretionary first stage output. <i>European Journal of Operational Research</i> , 2019, 273, 376-389.	3.5	34
4	A new network DEA model for mutual fund performance appraisal: An application to U.S. equity mutual funds. <i>Omega</i> , 2018, 77, 168-179.	3.6	56
5	Modelling superannuation fund management function as a two-stage process for overall and stage-level performance appraisal. <i>Applied Economics</i> , 2018, 50, 2439-2458.	1.2	6
6	Modeling leakage in two-stage DEA models: An application to US mutual fund families. <i>Omega</i> , 2016, 61, 62-77.	3.6	31
7	Benchmarking superannuation funds based on relative performance. <i>Applied Economics</i> , 2015, 47, 2959-2973.	1.2	12
8	Dynamics of Idiosyncratic Volatility and Market Volatility: An Emerging Market Perspective. <i>Global Economic Review</i> , 2015, 44, 74-100.	0.5	0
9	Modeling risk concerns and returns preferences in performance appraisal: An application to global equity markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 33, 400-416.	2.1	3
10	A wavelet-based evaluation of time-varying long memory of equity markets: A paradigm in crisis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014, 410, 345-358.	1.2	19
11	A new perspective of equity market performance. <i>Journal of International Financial Markets, Institutions and Money</i> , 2013, 26, 333-357.	2.1	8
12	Conditional Relation between Systematic Risk and Returns in the Conventional and Downside Frameworks: Evidence from the Indonesian Market. <i>Journal of Emerging Market Finance</i> , 2012, 11, 271-300.	0.6	9
13	Effect of exchange rate return on volatility spill-over across trading regions. <i>Japan and the World Economy</i> , 2012, 24, 254-265.	0.4	10
14	Best-performing US mutual fund families from 1993 to 2008: Evidence from a novel two-stage DEA model for efficiency decomposition. <i>Journal of Banking and Finance</i> , 2012, 36, 3302-3317.	1.4	83
15	Recent trends in relative performance of global equity markets. <i>Journal of International Financial Markets, Institutions and Money</i> , 2012, 22, 834-854.	2.1	7
16	A wavelet based investigation of long memory in stock returns. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2012, 391, 2330-2341.	1.2	16
17	Wavelet-based Fuzzy Clustering of Time Series. <i>Journal of Classification</i> , 2010, 27, 231-275.	1.2	52
18	Association between environmental factors and equity market performance: evidence from a nonparametric frontier method. <i>Financial Markets and Portfolio Management</i> , 2010, 24, 245-269.	0.8	3

#	ARTICLE	IF	CITATIONS
19	Testing conditional asset pricing models: An emerging market perspective. <i>Journal of International Money and Finance</i> , 2010, 29, 897-918.	1.3	32
20	AN ANALYTICAL FRAMEWORK FOR EXPLAINING RELATIVE PERFORMANCE OF CAPM BETA AND DOWNSIDE BETA. <i>International Journal of Theoretical and Applied Finance</i> , 2009, 12, 341-358.	0.2	7
21	Wavelet timescales and conditional relationship between higher-order systematic co-moments and portfolio returns. <i>Quantitative Finance</i> , 2008, 8, 201-215.	0.9	22
22	An alternative perspective on the relationship between downside beta and CAPM beta. <i>Emerging Markets Review</i> , 2007, 8, 4-19.	2.2	46
23	A review of capital asset pricing models. <i>Managerial Finance</i> , 2007, 33, 821-832.	0.7	15
24	Is co-skewness a better measure of risk in the downside than downside beta?. <i>Journal of Multinational Financial Management</i> , 2007, 17, 214-230.	1.0	44
25	Does prior mathematics knowledge really lead to variation in elementary statistics performance? Evidence from a developing country. <i>International Journal of Educational Development</i> , 2006, 26, 631-639.	1.4	2
26	Experimental evidence on robustness of data envelopment analysis. <i>Journal of the Operational Research Society</i> , 2003, 54, 654-660.	2.1	50
27	Australian mutual fund performance appraisal using data envelopment analysis. <i>Managerial Finance</i> , 2002, 28, 60-73.	0.7	91
28	INTERPRETATION OF THEORY-OF-INTEREST APPLICATIONS USING THE "FRACTIONAL WITHDRAWAL" CONCEPT. <i>Engineering Economist</i> , 2001, 46, 64-80.	0.3	0
29	Is remedial mathematics a real remedy? Evidence from learning statistics at tertiary level. <i>International Journal of Mathematical Education in Science and Technology</i> , 1998, 29, 475-480.	0.8	4
30	A FRAMEWORK FOR ASSESSING INDUSTRIAL TRAINING IN MANAGEMENT. <i>Industrial and Commercial Training</i> , 1991, 23, .	0.8	0
31	The effect of socio-economic background of undergraduates on their academic performance: A developing country perspective. <i>International Journal of Educational Development</i> , 1991, 11, 13-17.	1.4	1
32	Industrial training methods adopted in undergraduate programmes in Sri Lanka. <i>International Review of Education</i> , 1990, 36, 361-364.	1.2	1