Jui-cheng Hung

List of Publications by Year
in descending order

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26	549	840585 11	677027 22
papers	citations	h-index	g-index

26	26	26	383
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Estimation of value-at-risk for energy commodities via fat-tailed GARCH models. Energy Economics, 2008, 30, 1173-1191.	5.6	137
2	Forecasting S&P-100 stock index volatility: The role of volatility asymmetry and distributional assumption in GARCH models. Expert Systems With Applications, 2010, 37, 4928-4934.	4.4	70
3	Skewness and leptokurtosis in GARCH-typed VaR estimation of petroleum and metal asset returns. Journal of Empirical Finance, 2011, 18, 160-173.	0.9	53
4	Deregulation and liberalization of the Chinese stock market and the improvement of market efficiency. Quarterly Review of Economics and Finance, 2009, 49, 843-857.	1.5	47
5	Empirical analysis of jump dynamics, heavy-tails and skewness on value-at-risk estimation. Economic Modelling, 2011, 28, 1117-1130.	1.8	40
6	Trading activity and price discovery in Bitcoin futures markets. Journal of Empirical Finance, 2021, 62, 107-120.	0.9	30
7	Hedging with zero-value at risk hedge ratio. Applied Financial Economics, 2006, 16, 259-269.	0.5	28
8	Estimation of Value-at-Risk under jump dynamics and asymmetric information. Applied Financial Economics, 2005, 15, 1095-1106.	0.5	23
9	Improving the realized GARCHâ€™s volatility forecast for Bitcoin with jump-robust estimators. North American Journal of Economics and Finance, 2020, 52, 101165.	1.8	19
10	Minimum variance hedging with bivariate regime-switching model for WTI crude oil. Energy, 2011, 36, 3050-3057.	4.5	18
11	Examining market efficiency for large- and small-capitalization of TOPIX and FTSE stock indices. Applied Financial Economics, 2009, 19, 735-744.	0.5	15
12	Evaluating and improving GARCH-based volatility forecasts with range-based estimators. Applied Economics, 2013, 45, 4041-4049.	1.2	10
13	Volatility Forecasts: Do Volatility Estimators and Evaluation Methods Matter?. Journal of Futures Markets, 2014, 34, 1077-1094.	0.9	9
14	HOW DOES PATENT LITIGATION INFLUENCE DYNAMIC RISK FOR MARKET COMPETITORS?. Technological and Economic Development of Economy, 2017, 23, 780-793.	2.3	8
15	The impact of liquidity on portfolio value-at-risk forecasts. Applied Economics, 2020, 52, 242-259.	1.2	7
16	Hedging for multi-period downside risk in the presence of jump dynamics and conditional heteroskedasticity. Applied Economics, 2007, 39, 2403-2412.	1.2	6
17	Evaluation of realized multi-power variations in minimum variance hedging. Economic Modelling, 2015, 51, 672-679.	1.8	6
18	Long-term relationship between political behavior and stock market return: new evidence from quantile regression. Quality and Quantity, 2011, 45, 1361-1367.	2.0	5

#	Article	IF	Citations
19	The Value-At-Risk Estimate of Stock and Currency-Stock Portfoliosâ€™ Returns. Risks, 2018, 6, 133.	1.3	4
20	Price Discovery and Trading Activity in Taiwan Stock and Futures Markets. Emerging Markets Finance and Trade, 2020, 56, 963-976.	1.7	3
21	R&D, Patent Arrangements, and Financial Performances: Evidence from Taiwan. Periodica Polytechnica, Social and Management Sciences, 2015, 23, 25-40.	0.2	3
22	Clearing margin system in the futures marketsâ€”Applying the value-at-risk model to Taiwanese data. Physica A: Statistical Mechanics and Its Applications, 2006, 367, 353-374.	1.2	2
23	Normal and abnormal information transmissions: evidence from China's stock markets. Applied Economics Letters, 2007, 14, 863-870.	1.0	2
24	Jump risk of Presidential election: evidence from Taiwan stock and foreign exchange markets. Applied Economics, 2007, 39, 2231-2240.	1.2	2
25	Computing regression quantiles to analysis the relationship between market behavior and political risk. Quality and Quantity, 2012, 46, 1047-1055.	2.0	1
26	Does the tail risk index matter in forecasting downside risk?. International Journal of Finance and Economics, 0, , .	1.9	1