

Jui-cheng Hung

List of Publications by Year in descending order

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26
papers

549
citations

840585

11
h-index

677027

22
g-index

26
all docs

26
docs citations

26
times ranked

383
citing authors

#	ARTICLE	IF	CITATIONS
1	Trading activity and price discovery in Bitcoin futures markets. <i>Journal of Empirical Finance</i> , 2021, 62, 107-120.	0.9	30
2	Price Discovery and Trading Activity in Taiwan Stock and Futures Markets. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 963-976.	1.7	3
3	The impact of liquidity on portfolio value-at-risk forecasts. <i>Applied Economics</i> , 2020, 52, 242-259.	1.2	7
4	Improving the realized GARCH's volatility forecast for Bitcoin with jump-robust estimators. <i>North American Journal of Economics and Finance</i> , 2020, 52, 101165.	1.8	19
5	The Value-At-Risk Estimate of Stock and Currency-Stock Portfolios' Returns. <i>Risks</i> , 2018, 6, 133.	1.3	4
6	HOW DOES PATENT LITIGATION INFLUENCE DYNAMIC RISK FOR MARKET COMPETITORS?. <i>Technological and Economic Development of Economy</i> , 2017, 23, 780-793.	2.3	8
7	Evaluation of realized multi-power variations in minimum variance hedging. <i>Economic Modelling</i> , 2015, 51, 672-679.	1.8	6
8	R&D, Patent Arrangements, and Financial Performances: Evidence from Taiwan. <i>Periodica Polytechnica, Social and Management Sciences</i> , 2015, 23, 25-40.	0.2	3
9	Volatility Forecasts: Do Volatility Estimators and Evaluation Methods Matter?. <i>Journal of Futures Markets</i> , 2014, 34, 1077-1094.	0.9	9
10	Evaluating and improving GARCH-based volatility forecasts with range-based estimators. <i>Applied Economics</i> , 2013, 45, 4041-4049.	1.2	10
11	Computing regression quantiles to analysis the relationship between market behavior and political risk. <i>Quality and Quantity</i> , 2012, 46, 1047-1055.	2.0	1
12	Empirical analysis of jump dynamics, heavy-tails and skewness on value-at-risk estimation. <i>Economic Modelling</i> , 2011, 28, 1117-1130.	1.8	40
13	Skewness and leptokurtosis in GARCH-typed VaR estimation of petroleum and metal asset returns. <i>Journal of Empirical Finance</i> , 2011, 18, 160-173.	0.9	53
14	Long-term relationship between political behavior and stock market return: new evidence from quantile regression. <i>Quality and Quantity</i> , 2011, 45, 1361-1367.	2.0	5
15	Minimum variance hedging with bivariate regime-switching model for WTI crude oil. <i>Energy</i> , 2011, 36, 3050-3057.	4.5	18
16	Forecasting S&P-100 stock index volatility: The role of volatility asymmetry and distributional assumption in GARCH models. <i>Expert Systems With Applications</i> , 2010, 37, 4928-4934.	4.4	70
17	Deregulation and liberalization of the Chinese stock market and the improvement of market efficiency. <i>Quarterly Review of Economics and Finance</i> , 2009, 49, 843-857.	1.5	47
18	Examining market efficiency for large- and small-capitalization of TOPIX and FTSE stock indices. <i>Applied Financial Economics</i> , 2009, 19, 735-744.	0.5	15

#	ARTICLE	IF	CITATIONS
19	Estimation of value-at-risk for energy commodities via fat-tailed GARCH models. Energy Economics, 2008, 30, 1173-1191.	5.6	137
20	Normal and abnormal information transmissions: evidence from China's stock markets. Applied Economics Letters, 2007, 14, 863-870.	1.0	2
21	Jump risk of Presidential election: evidence from Taiwan stock and foreign exchange markets. Applied Economics, 2007, 39, 2231-2240.	1.2	2
22	Hedging for multi-period downside risk in the presence of jump dynamics and conditional heteroskedasticity. Applied Economics, 2007, 39, 2403-2412.	1.2	6
23	Clearing margin system in the futures markets – Applying the value-at-risk model to Taiwanese data. Physica A: Statistical Mechanics and Its Applications, 2006, 367, 353-374.	1.2	2
24	Hedging with zero-value at risk hedge ratio. Applied Financial Economics, 2006, 16, 259-269.	0.5	28
25	Estimation of Value-at-Risk under jump dynamics and asymmetric information. Applied Financial Economics, 2005, 15, 1095-1106.	0.5	23
26	Does the tail risk index matter in forecasting downside risk?. International Journal of Finance and Economics, 0, , .	1.9	1