Zijun Wang

List of Publications by Year
in descending order

39 papers	912 citations	394421 19 h-index	501196 28 g-index
40 all docs	40 docs citations	40 times ranked	637 citing authors

#	Article	IF	Citations
1	A model selection approach to jointly testing for structural breaks and cointegration with application to the Eurocurrency interest rates market. Empirical Economics, 2021, 61, 799-825.	3.0	0
2	Sovereign bonds, coskewness, and monetary policy regimes. Journal of Financial Stability, 2020, 50, 100783.	5.2	1
3	Quantile information share. Journal of Futures Markets, 2019, 39, 38-55.	1.8	8
4	Market states and the risk-return tradeoff. Quarterly Review of Economics and Finance, 2017, 65, 314-327.	2.7	11
5	Estimation of Market Information Shares: A Comparison. Journal of Futures Markets, 2016, 36, 1108-1124.	1.8	13
6	Information Flow Between Forward and Spot Markets: Evidence From the Chinese Renminbi. Journal of Futures Markets, 2016, 36, 695-718.	1.8	6
7	Is the investment factor a proxy for time-varying investment opportunities? The US and international evidence. Journal of Banking and Finance, 2014, 44, 219-232.	2.9	7
8	Do the Investment and Returnâ€onâ€Equity Factors Proxy for Economic Risks?. Financial Management, 2013, 42, 183-209.	2.7	6
9	Timeâ€Varying Riskâ€“Return Tradeâ€off in the Stock Market. Journal of Money, Credit and Banking, 2013, 45, 623-650.	1.6	30
10	What determines health: a causal analysis using county level data. European Journal of Health Economics, 2013, 14, 821-834.	2.8	23
11	D-separation, forecasting, and economic science: a conjecture. Theory and Decision, 2012, 73, 295-314.	1.0	20
12	The causal structure of bond yields. Quarterly Review of Economics and Finance, 2012, 52, 93-102.	2.7	0
13	Regional variations in medical spending and utilization: a longitudinal analysis of US Medicare population. Health Economics (United Kingdom), 2012, 21, 67-82.	1.7	29
14	Testing for structural breaks in panel varying coefficient models: with an application to OECD health expenditure. Empirical Economics, 2011, 40, 95-118.	3.0	33
15	Conditional Coskewness in Stock and Bond Markets: Time-Series Evidence. Management Science, 2010, 56, 2031-2049.	4.1	39
16	Dynamics and causality in industry-specific volatility. Journal of Banking and Finance, 2010, 34, 1688-1699.	2.9	33
17	The determinants of health expenditures: evidence from US state-level data. Applied Economics, 2009, 41, 429-435.	2.2	48
18	Finite sample performance of the model selection approach in co-integration analysis. Journal of Statistical Computation and Simulation, 2009, 79, 349-360.	1.2	5

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19	Is the Value Premium a Proxy for Time-Varying Investment Opportunities? Some Time-Series Evidence. Journal of Financial and Quantitative Analysis, 2009, 44, 133-154.	3.5	56
20	Stock returns and the short-run predictability of health expenditure: Some empirical evidence. International Journal of Forecasting, 2009, 25, 587-601.	6.5	3
21	The convergence of health care expenditure in the US states. Health Economics (United Kingdom), 2009, 18, 55-70.	1.7	53
22	Regional inequality in China's health care expenditures. Health Economics (United Kingdom), 2009, 18, S137-46.	1.7	55
23	Finite Sample Performances of the Model Selection Approach in Nonparametric Model Specification for Time Series. Communications in Statistics - Theory and Methods, 2009, 38, 2302-2320.	1.0	0
24	Fiscal policy and asset markets: A semiparametric analysis. Journal of Econometrics, 2008, 147, 141-150.	6.5	62
25	Deficits, Explicit Debt, Implicit Debt, and Interest Rates: Some Empirical Evidence. Southern Economic Journal, 2008, 75, 208-222.	2.1	4
26	Interest rate linkages in the Eurocurrency market: Contemporaneous and out-of-sample Granger causality tests. Journal of International Money and Finance, 2007, 26, 86-103.	2.5	41
27	A note on cointegration of health expenditures and income. Health Economics (United Kingdom), 2007, 16, 559-578.	1.7	47
28	Testing for Cointegrating Rank Via Model Selection: Evidence From 165 Data Sets. Empirical Economics, 2007, 33, 41-49.	3.0	13
29	The joint determination of the number and the type of structural changes. Economics Letters, 2006, 93, 222-227.	1.9	26
30	International transmission of inflation among G-7 countries: A data-determined VAR analysis. Journal of Banking and Finance, 2006, 30, 2681-2700.	2.9	39
31	Persistence in Medicare reimbursements and personal medical accounts. Journal of Health Economics, 2006, 25, 39-57.	2.7	12
32	Price and quantity endogeneity in demand analysis: evidence from directed acyclic graphs. Agricultural Economics (United Kingdom), 2006, 34, 87-95.	3.9	16
33	The emerging market crisis and stock market linkages: further evidence. Journal of Applied Econometrics, 2006, 21, 727-744.	2.3	69
34	A MONTE CARLO STUDY ON THE SELECTION OF COINTEGRATING RANK USING INFORMATION CRITERIA. Econometric Theory, 2005, 21, .	0.7	47
35	Forecasting performance of multivariate time series models with full and reduced rank: an empirical examination. International Journal of Forecasting, 2004, 20, 683-695.	6.5	26
36	Forecast evaluations in meat demand analysis. Agribusiness, 2003, 19, 505-523.	3.4	10

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37	The homogeneity restriction and forecasting performance of VAR-type demand systems: an empirical examination of US meat consumption. Journal of Forecasting, 2002, 21, 193-206.	2.8	13
38	Evaluating the â€˜Fed Modelâ€™ of Stock Price Valuation: An out-of-sample forecasting perspective. Advances in Econometrics, 0, , 179-204.	0.3	5
39	Does Aggregate Relative Risk Aversion Change Countercyclically over Time? Evidence from the Stock Market. SSRN Electronic Journal, 0, , .	0.4	3