Tsung-Wu Ho

List of Publications by Year
in descending order

27 papers	396 citations	933410 10 h-index	794568 19 g-index
28 all docs	28 docs citations	28 times ranked	233 citing authors

#	Article	IF	Citations
1	The Feldstein–Horioka puzzle revisited. Journal of International Money and Finance, 2002, 21, 555-564.	2.5	78
2	A panel cointegration approach to the investment-saving correlation. Empirical Economics, 2002, 27, 91-100.	3.0	46
3	The saving-retention coefficient and country-size: The Feldstein–Horioka puzzle reconsidered. Journal of Macroeconomics, 2003, 25, 387-396.	1.3	43
4	Does the expansionary government spending crowd out the private consumption?. Quarterly Review of Economics and Finance, 2006, 46, 133-148.	2.7	39
5	The government spending and private consumption: a panel cointegration analysis. International Review of Economics and Finance, 2001, 10, 95-108.	4.5	30
6	INCOME THRESHOLDS AND GROWTH CONVERGENCE: A PANEL DATA APPROACH*. Manchester School, 2006, 74, 170-189.	0.9	25
7	The pricing of liquidity risk on the Shanghai stock market. International Review of Economics and Finance, 2015, 38, 112-130.	4.5	19
8	The dynamic relationship between the prices of ADRs and their underlying stocks: Evidence from the threshold vector error correction model. Applied Economics, 2005, 37, 2387-2394.	2.2	17
9	The inflation rates may accelerate after all: panel evidence from 19 OECD economies. Empirical Economics, 2009, 36, 55-64.	3.0	13
10	Price linkage between the US and Japanese futures across different time zones: An analysis of the minute-by-minute data. Journal of International Financial Markets, Institutions and Money, 2015, 34, 321-336.	4.2	11
11	Income inequality may not converge after all: Testing panel unit roots in the presence of cross-section cointegration. Quarterly Review of Economics and Finance, 2015, 56, 68-79.	2.7	11
12	Searching Stationarity in the Real Exchange Rates: Application of the SUR Estimator. Open Economies Review, 2002, 13, 275-289.	1.6	10
13	Testing seasonal mean-reversion in the real exchange rates: An application of nonlinear IV estimator. Economics Letters, 2008, 99, 314-316.	1.9	7
14	The foreign exchange exposure of capital structure: the 1997 Asian crises revisited. Applied Financial Economics, 2004, 14, 497-505.	0.5	6
15	Investigating the threshold effects of inflation on PPP. Economic Modelling, 2005, 22, 926-948.	3.8	6
16	The smooth-saving-retention-coefficient with country-size. Applied Economics Letters, 2006, 13, 247-250.	1.8	6
17	Asymmetric return–volatility relation around the clock. Review of Financial Economics, 2021, 39, 178-202.	1.1	6
18	Testing the Persistence of the Forward Premium: Structural Changes or Misspecification?. Open Economies Review, 2016, 27, 119-138.	1.6	5

#	Article	IF	Citations
19	Cointegration, Government Spending and Private Consumption: Evidence from Japan. Japanese Economic Review, 2004, 55, 162-174.	1.3	4
20	The Forward Rate Unbiasedness Hypothesis revisited. Applied Financial Economics, 2002, 12, 799-804.	0.5	3
21	The Price-Volume Relationship of the Shanghai Stock Index: Structural Change and the Threshold Effect of Volatility. Sustainability, 2020, 12, 3322.	3.2	3
22	Financial Liberalization and International Capital Mobilityof Taiwan: A Regimeâ€switching Approach. Asian Economic Journal, 1999, 13, 407-417.	0.9	2
23	Finite-sample properties of the bootstrap estimator in a Markov-switching model. Journal of Applied Statistics, 2001, 28, 835-842.	1.3	2
24	A re-examination of the unbiasedness forward rate hypothesis using dynamic SUR model. Quarterly Review of Economics and Finance, 2003, 43, 542-559.	2.7	2
25	Consumption and Government Spending Substitutability Revisited: Evidence from Taiwan. Scottish Journal of Political Economy, 2001, 48, 589-604.	1.6	1
26	On the dynamic relationship of exchange rates and monetary fundamentals: an impulse-response analysis by local projections. Applied Economics Letters, 2008, 15, 1141-1145.	1.8	0
27	Intra-national risk-sharing and government sizes: evidence from nonlinear regression. Applied Economics, 2011, 43, 2481-2492.	2.2	0