Woraphon Yamaka

List of Publications by Year
in descending order

123 papers	648 citations	759190 12 h-index	752679 20 g-index
146 all docs	146 docs citations	146 times ranked	231 citing authors

#	Article	IF	Citations
1	The Impact of Higher Education on Economic Growth in ASEAN-5 Countries. Sustainability, 2021, 13, 520.	3.2	49
2	Does the Environmental Kuznets Curve Exist? An International Study. Sustainability, 2020, 12, 9117.	3.2	45
3	An analysis of the impacts of telecommunications technology and innovation on economic growth. Telecommunications Policy, 2020, 44, 102038.	5.3	40
4	Significance test for linear regression: how to test without <i>P</i>-values?. Journal of Applied Statistics, 2021, 48, 827-845.	1.3	39
5	Economic and energy impacts on greenhouse gas emissions: A case study of China and the USA. Energy Reports, 2021, 7, 240-247.	5.1	28
6	Quantum codes from skew constacyclic codes over the ring <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e1822" altimg="si9.svg"><mml:mrow><mml:msub><mml:mrow><mml:mi mathvariant="double-struck">F</mml:mi></mml:mrow><mml:mrow><mml:mi>q</mml:mi></mml:mrow></mml:msub><mml:mrow><m Discrete Mathematics, 2020, 343, 111737.	0.7	25
7	High-frequency forecasting from mobile devicesâ€™ bigdata: an application to tourism destinationsâ€™ crowdedness. International Journal of Contemporary Hospitality Management, 2021, 33, 1977-2000.	8.0	25
8	Analyzing the Causality and Dependence between Gold Shocks and Asian Emerging Stock Markets: A Smooth Transition Copula Approach. Mathematics, 2020, 8, 120.	2.2	19
9	New Non-Binary Quantum Codes from Cyclic Codes Over Product Rings. IEEE Communications Letters, 2020, 24, 486-490.	4.1	17
10	Predicting Contagion from the US Financial Crisis to International Stock Markets Using Dynamic Copula with Google Trends. Mathematics, 2019, 7, 1032.	2.2	16
11	MDS Symbol-Pair Repeated-Root Constacylic Codes of Prime Power Lengths Over $mathbb F_{p^m}+ u mathbb F_{p^m}$. IEEE Access, 2019, 7, 145039-145048.	4.2	14
12	The forecasting power of economic policy uncertainty for energy demand and supply. Energy Reports, 2021, 7, 338-343.	5.1	14
13	A Generalized Information Theoretical Approach to Non-linear Time Series Model. Studies in Computational Intelligence, 2017, , 333-348.	0.9	14
14	Spillovers of Quantitative Easing on Financial Markets of Thailand, Indonesia, and the Philippines. Lecture Notes in Computer Science, 2015, , 374-388.	1.3	12
15	Quantum MDS and Synchronizable Codes From Cyclic and Negacyclic Codes of Length 2<i>p^s </i> Over F_{<i>p^m </i>}. IEEE Access, 2020, 8, 124608-124623.	4.2	11
16	Co-Movement and Dependency Between New York Stock Exchange, London Stock Exchange, Tokyo Stock Exchange, Oil Price, and Gold Price. Lecture Notes in Computer Science, 2015, , 362-373.	1.3	10
17	Explicit Representation and Enumeration of Repeated-Root (Î´ + <i>Î±u</i>Â²)-Constacyclic Codes Over Fâ„^{<i>m</i>}[<i>u</i>]/â€¹<i>u</i> ^{2Î»}â€º. IEEE Access, 2020, 8, 55550-55562.	4.2	9
18	Does the Kuznets curve exist in Thailand? A two decadesâ€™ perspective (1993â€“2015). Annals of Operations Research, 2021, 300, 545-576.	4.1	9

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19	Exchange Rate Volatility Forecasting by Hybrid Neural Network Markov Switching Beta-t-EGARCH. IEEE Access, 2020, 8, 207563-207574.	4.2	8
20	ROLE OF FINANCIAL DEVELOPMENT FOR SOLVING THE ENERGY INSECURITY IN ASIA. Singapore Economic Review, 2021, 66, 413-434.	1.7	8
21	MDS Constacyclic Codes and MDS Symbol-Pair Constacyclic Codes. IEEE Access, 2021, 9, 137970-137990.	4.2	8
22	Constacyclic Codes of Length 3<i>p</i> ^{<i>s</i>} Over F<i> _p </i> ^{<i>m</i>} + <i>u</i>F<i> _p </i> ^{<i>m</i>} and Their Application in Various Distance Distributions. IEEE Access, 2020, 8, 204031-204056.	4.2	7
23	Tourism Development and Economic Growth in Southeast Asian Countries under the Presence of Structural Break: Panel Kink with GME Estimator. Mathematics, 2022, 10, 723.	2.2	7
24	A Copula-Based Markov Switching Seemingly Unrelated Regression Approach for Analysis the Demand and Supply on Sugar Market. Lecture Notes in Computer Science, 2016, , 481-492.	1.3	6
25	Symbol-triple distance of repeated-root constacyclic codes of prime power lengths. Journal of Algebra and Its Applications, 2020, 19, 2050209.	0.4	6
26	Analysis of the Global Economic Crisis Using the Cox Proportional Hazards Model. Studies in Computational Intelligence, 2019, , 863-872.	0.9	6
27	Analysis of Global Competitiveness Using Copula-Based Stochastic Frontier Kink Model. Studies in Computational Intelligence, 2017, , 543-559.	0.9	6
28	The dynamic linkages among environment, sustainable growth, and energy from waste in the circular economy of EU countries. Energy Reports, 2022, 8, 192-198.	5.1	6
29	Do Bitcoin and Traditional Financial Assets Act as an Inflation Hedge during Stable and Turbulent Markets? Evidence from High Cryptocurrency Adoption Countries. Axioms, 2022, 11, 339.	1.9	6
30	Mixed-Copulas Approach in Examining the Relationship Between Oil Prices and ASEANâ€™s Stock Markets. Studies in Computational Intelligence, 2018, , 531-541.	0.9	5
31	Entropy inference in smooth transition kink regression. Communications in Statistics Part B: Simulation and Computation, 2022, 51, 7366-7389.	1.2	5
32	Bayesian Estimation of Archimedean Copula-Based SUR Quantile Models. Complexity, 2020, 2020, 1-15.	1.6	5
33	New DNA Codes from Cyclic Codes over Mixed Alphabets. Mathematics, 2020, 8, 1977.	2.2	5
34	On constacyclic codes of length ps over Fpm[u,v]â^•â€ˆu2,v2,uvâ^'vuã€‰. Discrete Mathematics, 2020, 343, 111800.	0.7	5
35	Analyzing the Influence of Transportations on Chinese Inbound Tourism: Markov Switching Penalized Regression Approaches. Mathematics, 2021, 9, 515.	2.2	5
36	Linear and nonlinear causal relationships between waste-to-energy and energy consumption in Germany. Energy Reports, 2021, 7, 286-292.	5.1	5

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37	Analysis of Agricultural Production in Asia and Measurement of Technical Efficiency Using Copula-Based Stochastic Frontier Quantile Model. Lecture Notes in Computer Science, 2016, , 701-714.	1.3	5
38	Portfolio Selection with Stock, Gold and Bond in Thailand Under Vine Copulas Functions. Studies in Computational Intelligence, 2018, , 698-711.	0.9	4
39	Analysis of Risk, Rate of Return and Dependency of REITs in ASIA with Capital Asset Pricing Model. Studies in Computational Intelligence, 2018, , 536-548.	0.9	4
40	A Markov-Switching Model with Mixture Distribution Regimes. Lecture Notes in Computer Science, 2018, , 312-323.	1.3	4
41	A Convex Combination Approach for Artificial Neural Network of Interval Data. Applied Sciences (Switzerland), 2021, 11, 3997.	2.5	4
42	Estimating Efficiency of Stock Return with Interval Data. Studies in Computational Intelligence, 2017, , 667-678.	0.9	4
43	Expectile and Quantile Kink Regressions with Unknown Threshold. Advanced Science Letters, 2017, 23, 10743-10747.	0.2	4
44	The nonlinear impact of electricity consumption on economic growth: Evidence from Thailand. Energy Reports, 2022, 8, 1315-1321.	5.1	4
45	Predictive Recursion Maximum Likelihood of Threshold Autoregressive Model. Studies in Computational Intelligence, 2017, , 349-362.	0.9	3
46	Investigating Relationship Between Gold Price and Crude Oil Price Using Interval Data with Copula Based GARCH. Studies in Computational Intelligence, 2018, , 656-669.	0.9	3
47	Maximum product spacings method for the estimation of parameters of linear regression. Journal of Physics: Conference Series, 2018, 1053, 012110.	0.4	3
48	Why the Use of Convex Combinations Works Well for Interval Data: A Theoretical Explanation. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2020, 28, 81-85.	1.9	3
49	Sparse estimations in kink regression model. Soft Computing, 2021, 25, 7825-7838.	3.6	3
50	A convex combination approach for Markov switching CAPM of interval data. Soft Computing, 2021, 25, 7839-7851.	3.6	3
51	Constacyclic codes over mixed alphabets and their applications in constructing new quantum codes. Quantum Information Processing, 2021, 20, 1.	2.2	3
52	On <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e5520" altimg="si839.svg"><mml:mrow><mml:msub><mml:mrow><mml:mi mathvariant="double-struck">F</mml:mi></mml:mrow><mml:mrow><mml:mn>2</mml:mn></mml:mrow></mml:msub><mml:mi>R</m codes and their applications in constructing optimal codes. Discrete Mathematics, 2021, 344, 112310.	0.7	3
53	Volatility Jump Detection in Thailand Stock Market. Lecture Notes in Computer Science, 2018, , 445-456.	1.3	3
54	Macroeconomic News Announcement and Thailand Stock Market. Lecture Notes in Computer Science, 2018, , 408-419.	1.3	3

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55	Currency Hedging Strategies Using Histogram-Valued Data: Bivariate Markov Switching GARCH Models. Mathematics, 2021, 9, 2773.	2.2	3
56	Pair Trading Rule with Switching Regression GARCH Model. Lecture Notes in Computer Science, 2016, , 586-598.	1.3	2
57	Risk Valuation of Precious Metal Returns by Histogram Valued Time Series. Studies in Computational Intelligence, 2018, , 549-562.	0.9	2
58	Which quantile is the most informative? Markov switching quantile model with unknown quantile level. Journal of Physics: Conference Series, 2018, 1053, 012121.	0.4	2
59	The generalize maximum Tsallis entropy estimator in kink regression model. Journal of Physics: Conference Series, 2018, 1053, 012103.	0.4	2
60	Determinants of non-cash payments in Asian countries. Journal of Physics: Conference Series, 2019, 1324, 012103.	0.4	2
61	Forecasting of Thailand's Rice Exports Price. , 2019, , .		2
62	The Effect of Energy Consumption on Economic Growth in BRICS Countries: Evidence from Panel Quantile Bayesian Regression. Studies in Computational Intelligence, 2019, , 853-862.	0.9	2
63	A Mixed Copula-Based Vector Autoregressive Model for Econometric Analysis. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2020, 28, 113-121.	1.9	2
64	Business Cycle of International Tourism Demand in Thailand: A Markov-Switching Bayesian Vector Error Correction Model. Lecture Notes in Computer Science, 2015, , 415-427.	1.3	2
65	Symbol-Pair Distance of Repeated-Root Constacyclic Codes of Prime Power Lengths over ?pm[u]/âŒ©u3âŒª. Mathematics, 2021, 9, 2554.	2.2	2
66	The Role of Economic Contagion in the Inward Investment of Emerging Economies: The Dynamic Conditional Copula Approach. Mathematics, 2021, 9, 2540.	2.2	2
67	Analyzing the Contribution of ASEAN Stock Markets to Systemic Risk. Studies in Computational Intelligence, 2017, , 649-666.	0.9	2
68	Forecasting Using Information and Entropy Based on Belief Functions. Complexity, 2020, 2020, 1-16.	1.6	2
69	Analyzing the Causality and Dependence between Exchange Rate and Real Estate Prices in Boom-and-Bust Markets: Quantile Causality and DCC Copula GARCH Approaches. Axioms, 2022, 11, 113.	1.9	2
70	$$mathbb Z_{4}{mathbb {Z}}_{4}{mathbb {Z}}_{4}$$-additive cyclic codes are asymptotically good. Applicable Algebra in Engineering, Communications and Computing, 0, , .	0.5	2
71	The Role of Oil Price in the Forecasts of Agricultural Commodity Prices. Studies in Computational Intelligence, 2018, , 422-429.	0.9	1
72	Comparison of entropy measures in generalized maximum entropy estimation. Journal of Physics: Conference Series, 2018, 1053, 012021.	0.4	1

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73	A Regime Switching Vector Error Correction Model of Analysis of Cointegration in Oil, Gold, Stock Markets. Studies in Computational Intelligence, 2019, , 514-524.	0.9	1
74	b-Symbol Distance of Constacylic Codes of Length p^s Over F_p ^m + uF_p ^m. IEEE Access, 2020, 8, 67330-67341.	4.2	1
75	Time-Varying Predictability of Labor Productivity on Inequality in United Kingdom. Social Indicators Research, 2021, 155, 771-788.	2.7	1
76	Export Price and Local Price Relation in Longan of Thailand: The Bivariate Threshold VECM Model. Studies in Computational Intelligence, 2019, , 1016-1027.	0.9	1
77	Forecasting Asian Credit Default Swap Spreads: A Comparison of Multi-regime Models. Studies in Computational Intelligence, 2017, , 471-489.	0.9	1
78	Trading Signal Analysis with Pairs Trading Strategy in the Stock Exchange of Thailand. Studies in Computational Intelligence, 2019, , 378-388.	0.9	1
79	Modeling the Dependence Dynamics and Risk Spillovers for G7 Stock Markets. Studies in Computational Intelligence, 2019, , 497-513.	0.9	1
80	Bayesian Approach for Mixture Copula Model. Studies in Computational Intelligence, 2019, , 818-827.	0.9	1
81	Bayesian Analysis of the Logistic Kink Regression Model Using Metropolis-Hastings Sampling. Studies in Computational Intelligence, 2019, , 1073-1083.	0.9	1
82	Macroeconomic Determinants of Trade Openness: Empirical Investigation of Low, Middle and High-Income Countries. Studies in Computational Intelligence, 2021, , 383-395.	0.9	1
83	Measuring Dependence in China-United States Trade War: A Dynamic Copula Approach for BRICV and US Stock Markets. Studies in Computational Intelligence, 2021, , 583-595.	0.9	1
84	Constacyclic codes over $${pmb {mathbb {F}}}_{q^2}[u]/langle u^2-w^2 angle $$ and their application in quantum code construction. Journal of Applied Mathematics and Computing, 0, , 1.	2.5	1
85	Does Asian Credit Default Swap Index Improve Portfolio Performance?. Lecture Notes in Computer Science, 2016, , 624-636.	1.3	0
86	Expectile Kink Regression: An Application to Service Sector Output. Studies in Computational Intelligence, 2018, , 859-869.	0.9	0
87	Time-Varying Beta Estimation in CAPM Under the Regime-Switching Model. Studies in Computational Intelligence, 2018, , 902-915.	0.9	0
88	The Impacts of Macroeconomic Variables on Financials Sector and Property and Construction Sector Index Returns in Stock Exchange of Thailand Under Interdependence Scheme. Studies in Computational Intelligence, 2018, , 590-599.	0.9	0
89	The Analysis of the Effect of Monetary Policy on Consumption and Investment in Thailand. Studies in Computational Intelligence, 2018, , 643-655.	0.9	0
90	European Real Estate Risk and Spillovers: Regime Switching Approach. Lecture Notes in Computer Science, 2018, , 433-444.	1.3	0

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91	Generalize Weighted in Interval Data for Fitting a Vector Autoregressive Model. Studies in Computational Intelligence, 2018, , 600-612.	0.9	0
92	Bayesian Empirical Likelihood Estimation for Kink Regression with Unknown Threshold. Studies in Computational Intelligence, 2018, , 752-766.	0.9	0
93	Empirical likelihood estimation of the Markov-switching model. Journal of Physics: Conference Series, 2018, 1053, 012130.	0.4	0
94	Copulas based seemingly unrelated quantile regression. Journal of Physics: Conference Series, 2018, 1053, 012102.	0.4	0
95	Analysis of Markov switching seemingly unrelated regression model with skewed distributions, and its application to Thai cassava market. Journal of Physics: Conference Series, 2018, 1053, 012114.	0.4	0
96	Generalized predictive recursion maximum likelihood for robust mixture regression. Journal of Physics: Conference Series, 2018, 1053, 012133.	0.4	0
97	A nonlinear time-varying copula using kink approach. Journal of Physics: Conference Series, 2018, 1053, 012126.	0.4	0
98	An empirical likelihood estimator of stochastic frontier model. Journal of Physics: Conference Series, 2018, 1053, 012137.	0.4	0
99	Nonlinear Dependence Structure in Emerging and Advanced Stock Markets. Lecture Notes in Computer Science, 2019, , 210-221.	1.3	0
100	Determinants of Foreign Direct Investment Inflow in ASEAN Countries: Panel Threshold Approach and Panel Smooth Transition Regression Approach. Studies in Computational Intelligence, 2019, , 563-571.	0.9	0
101	Multifactor capital asset pricing model in emerging and advanced markets using two error components model. International Journal of Applied Decision Sciences, 2020, 13, 247.	0.3	0
102	Hamming distances of constacyclic codes of length 3p and optimal codes with respect to the Griesmer and Singleton bounds. Finite Fields and Their Applications, 2021, 70, 101794.	1.0	0
103	Self-dual constacyclic codes of length $$2^s$$ over the ring $$mathbb {F}_{2^m}[u,v]/langle u^2, v^2, uv-vu angle $$. Journal of Applied Mathematics and Computing, 2022, 68, 431-459.	2.5	0
104	The Impact of Oil Shock on Exchange Rates in BRICS Countries: A Markov Switching Model. Studies in Computational Intelligence, 2022, , 413-422.	0.9	0
105	Efficiency Effects in a Copula Based Stochastic Frontier Model. Studies in Computational Intelligence, 2022, , 113-122.	0.9	0
106	Frontier Quantile Model Using a Generalized Class of Skewed Distributions. Advanced Science Letters, 2017, 23, 10737-10742.	0.2	0
107	Asymmetric Effect with Quantile Regression for Interval-Valued Variables. Studies in Computational Intelligence, 2018, , 613-628.	0.9	0
108	Investigating Dynamic Correlation in the International Implied Volatility Indexes. Lecture Notes in Computer Science, 2018, , 361-372.	1.3	0

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109	Markov Switching Constant Conditional Correlation GARCH Models for Hedging on Gold and Crude Oil. Studies in Computational Intelligence, 2019, , 463-473.	0.9	0
110	Predictive Recursion Maximum Likelihood for Kink Regression Model. Studies in Computational Intelligence, 2019, , 572-581.	0.9	0
111	Markov Switching Dynamic Multivariate GARCH Models for Hedging on Foreign Exchange Market. Studies in Computational Intelligence, 2019, , 806-817.	0.9	0
112	Modeling the Dependence Among Crude Oil, Stock and Exchange Rate: A Bayesian Smooth Transition Vector Autoregression. Studies in Computational Intelligence, 2019, , 828-839.	0.9	0
113	Forecasting Exchange Rate with Linear and Non-linear Vector Autoregressive. Studies in Computational Intelligence, 2019, , 541-551.	0.9	0
114	Effect of FDI on the Economy of Host Country: Case Study of ASEAN and Thailand. Studies in Computational Intelligence, 2019, , 840-852.	0.9	0
115	Time-Varying Spillover Effect Among Oil Price and Macroeconomic Variables. Studies in Computational Intelligence, 2019, , 1121-1131.	0.9	0
116	Markov Switching Quantile Model Unknown tau Energy Stocks Price Index Thailand. Studies in Computational Intelligence, 2019, , 488-496.	0.9	0
117	A Regime Switching Skew-Distribution Model of Contagion. Studies in Computational Intelligence, 2019, , 439-450.	0.9	0
118	Hedging Benefit of Safe-Haven Gold in Terms of Co-skewness and Covariance in Stock Market. Lecture Notes in Computer Science, 2019, , 172-183.	1.3	0
119	Markov Switching Beta-skewed-t EGARCH. Lecture Notes in Computer Science, 2019, , 184-196.	1.3	0
120	Estimating Efficiency Effects with a Copula-based Spatial Panel Stochastic Frontier Model. , 2019, , .		0
121	Analysis of Difference in Household Debt across Regions of Thailand. Sustainability, 2021, 13, 12253.	3.2	0
122	MDS symbol-pair repeated-root constacylic codes of prime power lengths over $$mathbb {F}_{q}+ umathbb {F}_{q} + u^{2}mathbb {F}_{q} $$. Journal of Applied Mathematics and Computing, 2023, 69, 219-250.	2.5	0
123	Symbol-Triple Distance of Repeated-Root Constacyclic Codes of Prime Power Lengths over ?q+u?q+u2?q. Mathematics, 2022, 10, 2496.	2.2	0