

Yin-Wong Cheung

List of Publications by Year in descending order

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154
papers

8,501
citations

76326

40
h-index

56724

83
g-index

169
all docs

169
docs citations

169
times ranked

3039
citing authors

#	ARTICLE	IF	CITATIONS
1	A decade of RMB internationalisation. <i>Economic and Political Studies</i> , 2023, 11, 47-74.	1.8	5
2	An introduction to the special issue "Financial globalization and de-globalization: Perspectives and prospects". <i>Journal of International Money and Finance</i> , 2022, 122, 102590.	2.5	1
3	Uncovered interest rate parity redux: Non-uniform effects. <i>Journal of Empirical Finance</i> , 2022, 67, 133-151.	1.8	1
4	The evolution of offshore renminbi trading: 2016 to 2019. <i>Journal of International Money and Finance</i> , 2021, 113, 102369.	2.5	6
5	A Tale of Two Surplus Countries: China and Germany. <i>Open Economies Review</i> , 2020, 31, 131-158.	1.6	6
6	Capital flight to Germany: Two alternative measures. <i>Journal of International Money and Finance</i> , 2020, 102, 102095.	2.5	14
7	The currency composition of international reserves, demand for international reserves, and global safe assets. <i>Journal of International Money and Finance</i> , 2020, 102, 102120.	2.5	13
8	A Jackknife Model Averaging Analysis of RMB Misalignment Estimates. <i>Journal of International Commerce, Economics and Policy</i> , 2020, 11, 2050007.	1.2	1
9	Geographic Spread of Currency Trading: The Renminbi and Other Emerging Market Currencies. <i>China and World Economy</i> , 2019, 27, 25-36.	2.1	11
10	Truths and Myths About RMB Misalignment: A Meta-analysis. <i>Comparative Economic Studies</i> , 2019, 61, 464-492.	1.1	10
11	Hoarding of international reserves: It's a neighbourly day in Asia. <i>Pacific Economic Review</i> , 2019, 24, 208-240.	1.4	2
12	The Interest Rate Effect on Private Saving: Alternative Perspectives. <i>Journal of International Commerce, Economics and Policy</i> , 2019, 10, 1950002.	1.2	14
13	Exchange rate prediction redux: New models, new data, new currencies. <i>Journal of International Money and Finance</i> , 2019, 95, 332-362.	2.5	69
14	The exchange rate effects of macro news after the global Financial Crisis. <i>Journal of International Money and Finance</i> , 2019, 95, 424-443.	2.5	23
15	Renminbi central parity: An empirical investigation. <i>Pacific Economic Review</i> , 2018, 23, 164-183.	1.4	24
16	The RMB central parity formation mechanism: August 2015 to December 2016. <i>Journal of International Money and Finance</i> , 2018, 86, 223-243.	2.5	19
17	Effects of capital flow on the equity and housing markets in Hong Kong. <i>Pacific Economic Review</i> , 2017, 22, 332-349.	1.4	9
18	Estimating currency misalignment using the Penn effect: It is not as simple as it looks. <i>International Finance</i> , 2017, 20, 222-242.	1.6	15

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19	Offshore renminbi trading: Findings from the 2013 Triennial Central Bank Survey. <i>International Economics</i> , 2017, 152, 9-20.	3.1	13
20	Offshore Renminbi Trading: Findings from the 2013 Triennial Central Bank Survey. <i>SSRN Electronic Journal</i> , 2016, , .	0.4	0
21	China's Bilateral Currency Swap Lines. <i>China and World Economy</i> , 2016, 24, 19-42.	2.1	16
22	China's capital flight: Pre- and post-crisis experiences. <i>Journal of International Money and Finance</i> , 2016, 66, 88-112.	2.5	57
23	China's US trade flow behavior: the implications of alternative exchange rate measures and trade classifications. <i>Review of World Economics</i> , 2016, 152, 43-67.	2.0	16
24	International reserves before and after the global crisis: Is there no end to hoarding?. <i>Journal of International Money and Finance</i> , 2015, 52, 102-126.	2.5	76
25	The Offshore Renminbi Exchange Rate: Microstructure and Links to the Onshore Market. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	4
26	The Missing Link: China's Contracted Engineering Projects in Africa. <i>Review of Development Economics</i> , 2014, 18, 564-580.	1.9	15
27	The Penn effect within a country: evidence from Japan. <i>Oxford Economic Papers</i> , 2014, 66, 1070-1089.	1.2	3
28	China's Capital Controls: Through the Prism of Covered Interest Differentials. <i>Pacific Economic Review</i> , 2014, 19, 112-134.	1.4	23
29	EXCHANGE RATE MISALIGNMENT ESTIMATES-SOURCES OF DIFFERENCES. <i>International Journal of Finance and Economics</i> , 2014, 19, 91-121.	3.5	13
30	The offshore renminbi exchange rate: Microstructure and links to the onshore market. <i>Journal of International Money and Finance</i> , 2014, 49, 170-189.	2.5	62
31	Impact of exchange rate movements on exports: An analysis of Indian non-financial sector firms. <i>Journal of International Money and Finance</i> , 2013, 39, 231-245.	2.5	81
32	China's Capital Controls Through the Prism of Covered Interest Differentials. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	0
33	Impact of Exchange Rate Movements on Exports: An Analysis of Indian Non-Financial Sector Firms. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	4
34	Exchange rate dynamics under alternative optimal interest rate rules. <i>Pacific-Basin Finance Journal</i> , 2012, 20, 122-150.	3.9	3
35	Are Chinese trade flows different?. <i>Journal of International Money and Finance</i> , 2012, 31, 2127-2146.	2.5	50
36	Are Chinese Trade Flows Different?. <i>SSRN Electronic Journal</i> , 2012, , .	0.4	3

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37	TRADE OPENNESS, MARKET COMPETITION, AND INFLATION: SOME SECTORAL EVIDENCE FROM OECD COUNTRIES. <i>International Journal of Finance and Economics</i> , 2012, 17, 321-336.	3.5	16
38	Yen carry trades and stock returns in target currency countries. <i>Japan and the World Economy</i> , 2012, 24, 174-183.	1.1	12
39	China's Outward Direct Investment in Africa. <i>Review of International Economics</i> , 2012, 20, 201-220.	1.3	130
40	The common-trend and transitory dynamics in real exchange rate fluctuations. <i>Applied Economics</i> , 2011, 43, 1-18.	2.2	7
41	Chapter 15 Deviations from Covered Interest Parity: The Case of China. <i>Frontiers of Economics and Globalization</i> , 2011, , 369-386.	0.3	17
42	A Note on the Debate over Renminbi Undervaluation. , 2011, , 155-187.		4
43	RENMINBISING CHINA'S FOREIGN ASSETS. <i>Pacific Economic Review</i> , 2011, 16, 1-17.	1.4	41
44	Renminbi Going Global. <i>China and World Economy</i> , 2011, 19, 1-18.	2.1	52
45	Accumulation of reserves and keeping up with the Joneses: The case of LATAM economies. <i>International Review of Economics and Finance</i> , 2011, 20, 19-31.	4.5	30
46	A Long Memory Model with Normal Mixture GARCH. <i>Computational Economics</i> , 2011, 38, 517-539.	2.6	1
47	Capital Flight: China's Experience. <i>Review of Development Economics</i> , 2010, 14, 227-247.	1.9	33
48	A trading strategy based on Callable Bull/Bear Contracts. <i>Pacific-Basin Finance Journal</i> , 2010, 18, 186-198.	3.9	12
49	A factor analysis of trade integration: The case of Asian and Oceanic economies. <i>Economie Internationale</i> , 2010, n° 119, 5-23.	0.1	0
50	A High-Low Model of Daily Stock Price Ranges. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	14
51	China's Current Account and Exchange Rate. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	36
52	A Factor Analysis of Trade Integration: The Case of Asian and Oceanic Economies. <i>SSRN Electronic Journal</i> , 2009, , .	0.4	2
53	A high-low model of daily stock price ranges. <i>Journal of Forecasting</i> , 2009, 28, 103-119.	2.8	39
54	Pitfalls in Measuring Exchange Rate Misalignment. <i>Open Economies Review</i> , 2009, 20, 183-206.	1.6	46

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55	Hoarding of International Reserves: Mrs Machlup's Wardrobe and the Joneses. Review of International Economics, 2009, 17, 824-843.	1.3	104
56	EMPIRICS OF CHINA'S OUTWARD DIRECT INVESTMENT. Pacific Economic Review, 2009, 14, 312-341.	1.4	280
57	A Cross-Country Empirical Analysis of International Reserves. International Economic Journal, 2009, 23, 447-481.	1.1	68
58	Speculative attacks: A laboratory study in continuous time. Journal of International Money and Finance, 2009, 28, 1064-1082.	2.5	11
59	The Illusion of Precision and the Role of the Renminbi in Regional Integration. , 2009, , .		2
60	Does the Chinese interest rate follow the US interest rate?. International Journal of Finance and Economics, 2008, 13, 53-67.	3.5	31
61	Nominal exchange rate flexibility and real exchange rate adjustment: New evidence from dual exchange rates in developing countries. Japan and the World Economy, 2008, 20, 415-434.	1.1	5
62	HOARDING OF INTERNATIONAL RESERVES: A COMPARISON OF THE ASIAN AND LATIN AMERICAN EXPERIENCES. , 2008, , 77-115.		3
63	Are All Measures of International Reserves Created Equal? An Empirical Comparison of International Reserve Ratios. Economics, 2008, 2, .	0.6	4
64	THE FOG ENCIRCLING THE RENMINBI DEBATE. , 2008, , 119-134.		0
65	THE FOG ENCIRCLING THE RENMINBI DEBATE. Singapore Economic Review, 2007, 52, 403-418.	1.7	1
66	The overvaluation of Renminbi undervaluation. Journal of International Money and Finance, 2007, 26, 762-785.	2.5	145
67	East Asian equity markets, financial crises, and the Japanese currency. Journal of the Japanese and International Economies, 2007, 21, 138-152.	2.7	16
68	An empirical model of daily highs and lows. International Journal of Finance and Economics, 2007, 12, 1-20.	3.5	40
69	The Chinese economies in global context: The integration process and its determinants. Journal of the Japanese and International Economies, 2006, 20, 128-153.	2.7	30
70	A Reappraisal of the Border Effect on Relative Price Volatility. International Economic Journal, 2006, 20, 495-513.	1.1	2
71	Cross-country Relative Price Volatility: Effects of Market Structure. Review of International Economics, 2006, 14, 836-848.	1.3	3
72	RECENT ADVANCES IN INTERNATIONAL FINANCE: INTRODUCTION. Pacific Economic Review, 2005, 10, 1-3.	1.4	1

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73	THE SUITABILITY OF A GREATER CHINA CURRENCY UNION. Pacific Economic Review, 2005, 10, 83-103.	1.4	16
74	AN ANALYSIS OF HONG KONG EXPORT PERFORMANCE. Pacific Economic Review, 2005, 10, 323-340.	1.4	13
75	Dimensions of financial integration in Greater China: money markets, banks and policy effects. International Journal of Finance and Economics, 2005, 10, 117-132.	3.5	23
76	Empirical exchange rate models of the nineties: Are any fit to survive?. Journal of International Money and Finance, 2005, 24, 1150-1175.	2.5	533
77	Exchange Rates and Markov Switching Dynamics. Journal of Business and Economic Statistics, 2005, 23, 314-320.	2.9	58
78	How do UK-based foreign exchange dealers think their market operates?. International Journal of Finance and Economics, 2004, 9, 289-306.	3.5	97
79	Dissecting the PPP puzzle: the unconventional roles of nominal exchange rate and price adjustments. Journal of International Economics, 2004, 64, 135-150.	3.0	75
80	Sectoral trends and cycles in Germany. Empirical Economics, 2003, 28, 141-156.	3.0	6
81	China, Hong Kong, and Taiwan: A quantitative assessment of real and financial integration. China Economic Review, 2003, 14, 281-303.	4.4	33
82	Empirical Exchange Rate Models of the Nineties: Are Any Fit to Survive?. SSRN Electronic Journal, 2003, , .	0.4	5
83	Effects of U.S. Inflation on Hong Kong and Singapore. Journal of Comparative Economics, 2002, 30, 603-619.	2.2	24
84	Output dynamics of the G7 countries--stochastic trends and cyclical movements. Applied Economics, 2002, 34, 2239-2247.	2.2	20
85	Hong Kong Output Dynamics: An Empirical Analysis. Pacific Economic Review, 2002, 7, 465-487.	1.4	0
86	Long memory and nonlinear mean reversion in Japanese yen-based real exchange rates. Journal of International Money and Finance, 2001, 20, 115-132.	2.5	59
87	Currency traders and exchange rate dynamics: a survey of the US market. Journal of International Money and Finance, 2001, 20, 439-471.	2.5	396
88	Market structure and the persistence of sectoral real exchange rates. International Journal of Finance and Economics, 2001, 6, 95-114.	3.5	44
89	A Note on the Power of Money-Output Causality Tests. Oxford Bulletin of Economics and Statistics, 2001, 63, 247-261.	1.7	13
90	Business Cycles in Switzerland. , 2001, , 219-230.		0

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91	Does Austria respond to the German or the US business cycle?. International Journal of Finance and Economics, 2000, 5, 33-42.	3.5	5
92	Which measure of aggregate output should we use?. Journal of Macroeconomics, 2000, 22, 253-269.	1.3	1
93	On cross-country differences in the persistence of real exchange rates. Journal of International Economics, 2000, 50, 375-397.	3.0	115
94	A survey of market practitioners's views on exchange rate dynamics. Journal of International Economics, 2000, 51, 401-419.	3.0	165
95	On the purchasing power parity puzzle. Journal of International Economics, 2000, 52, 321-330.	3.0	138
96	THE OVERREACTING BEHAVIOR OF REAL EXCHANGE RATE DYNAMICS. , 2000, , .		0
97	Macroeconomic Implications of the Beliefs and Behavior of Foreign Exchange Traders. SSRN Electronic Journal, 1999, , .	0.4	2
98	An analysis of German effects on the Austrian business cycle. Weltwirtschaftliches Archiv, 1999, 135, 522-531.	0.8	6
99	Macroeconomic determinants of long-term stock market comovements among major EMS countries. Applied Financial Economics, 1999, 9, 73-85.	0.5	37
100	A comparison of learning and replicator dynamics using experimental data. Journal of Economic Behavior and Organization, 1998, 35, 263-280.	2.0	41
101	Parity reversion in real exchange rates during the post-Bretton Woods period. Journal of International Money and Finance, 1998, 17, 597-614.	2.5	94
102	Economic growth and stationarity of real exchange rates: Evidence from some fast-growing Asian countries. Pacific-Basin Finance Journal, 1998, 6, 61-76.	3.9	12
103	International evidence on the stock market and aggregate economic activity. Journal of Empirical Finance, 1998, 5, 281-296.	1.8	212
104	Power of the augmented dickey-fuller test with information-based lag selection. Journal of Statistical Computation and Simulation, 1998, 60, 57-65.	1.2	5
105	Common Predictable Components in Regional Stock Markets. Journal of Business and Economic Statistics, 1997, 15, 35-42.	2.9	15
106	Further Investigation of the Uncertain Unit Root in GNP. Journal of Business and Economic Statistics, 1997, 15, 68-73.	2.9	50
107	Bandwidth Selection, Prewhitening, and the Power of the Phillips-Perron Test. Econometric Theory, 1997, 13, 679-691.	0.7	19
108	Individual Learning in Normal Form Games: Some Laboratory Results. Games and Economic Behavior, 1997, 19, 46-76.	0.8	279

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109	Stock Market Volatility and Fractional Integration. International Journal of Finance and Economics, 1996, 1, 263-273.	3.5	1
110	A causality-in-variance test and its application to financial market prices. Journal of Econometrics, 1996, 72, 33-48.	6.5	391
111	ESTIMATING FINITE SAMPLE CRITICAL VALUES FOR UNIT ROOT TESTS USING PURE RANDOM WALK PROCESSES:A NOTE. Journal of Time Series Analysis, 1995, 16, 493-498.	1.2	6
112	How sensitive are trends to data definitions? Results for East Asian and G5 countries. Applied Economics Letters, 1995, 2, 1-6.	1.8	5
113	Lag Order and Critical Values of the Augmented Dickey-Fuller Test. Journal of Business and Economic Statistics, 1995, 13, 277-280.	2.9	259
114	Lag Order and Critical Values of the Augmented Dickey-Fuller Test. Journal of Business and Economic Statistics, 1995, 13, 277.	2.9	229
115	Purchasing power parity under the European Monetary System. Journal of International Money and Finance, 1995, 14, 179-189.	2.5	31
116	A search for long memory in international stock market returns. Journal of International Money and Finance, 1995, 14, 597-615.	2.5	192
117	PRACTITIONERS CORNER: Lag Order and Critical Values of a Modified Dickey-Fuller Test. Oxford Bulletin of Economics and Statistics, 1995, 57, 411-419.	1.7	93
118	On maximum likelihood estimation of the differencing parameter of fractionally-integrated noise with unknown mean. Journal of Econometrics, 1994, 62, 301-316.	6.5	106
119	Mean reversion in real exchange rates. Economics Letters, 1994, 46, 251-256.	1.9	51
120	Aggregate output dynamics in the twentieth century. Economics Letters, 1994, 45, 15-22.	1.9	7
121	Pacific-Basin stock markets and real activity. Pacific-Basin Finance Journal, 1994, 2, 349-373.	3.9	16
122	TESTS FOR FRACTIONAL INTEGRATION:A MONTE CARLO INVESTIGATION. Journal of Time Series Analysis, 1993, 14, 331-345.	1.2	125
123	Long-run purchasing power parity during the recent float. Journal of International Economics, 1993, 34, 181-192.	3.0	254
124	Long Memory in Foreign-Exchange Rates. Journal of Business and Economic Statistics, 1993, 11, 93.	2.9	133
125	A Fractional Cointegration Analysis of Purchasing Power Parity. Journal of Business and Economic Statistics, 1993, 11, 103.	2.9	125
126	Do Gold Market Returns Have Long Memory?. Financial Review, 1993, 28, 181-202.	1.8	89

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127	A Fractional Cointegration Analysis of Purchasing Power Parity. <i>Journal of Business and Economic Statistics</i> , 1993, 11, 103-112.	2.9	302
128	Long Memory in Foreign-Exchange Rates. <i>Journal of Business and Economic Statistics</i> , 1993, 11, 93-101.	2.9	185
129	FINITE-SAMPLE SIZES OF JOHANSEN'S LIKELIHOOD RATIO TESTS FOR COINTEGRATION. <i>Oxford Bulletin of Economics and Statistics</i> , 1993, 55, 313-328.	1.7	821
130	Stock Price Dynamics and Firm Size: An Empirical investigation. <i>Journal of Finance</i> , 1992, 47, 1985-1997.	5.1	154
131	International evidence on output persistence from postwar data. <i>Economics Letters</i> , 1992, 38, 435-441.	1.9	9
132	Stock Price Dynamics and Firm Size: An Empirical Investigation. <i>Journal of Finance</i> , 1992, 47, 1985.	5.1	39
133	The Empirics of China's Outward Direct Investment. <i>SSRN Electronic Journal</i> , 0, , .	0.4	15
134	China's Outward Direct Investment in Africa. <i>SSRN Electronic Journal</i> , 0, , .	0.4	8
135	The Role of Offshore Financial Centers in the Process of Renminbi Internationalization. <i>SSRN Electronic Journal</i> , 0, , .	0.4	10
136	The Renminbi Central Parity: An Empirical Investigation. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
137	Hoarding of International Reserves: A Comparison of the Asian and Latin American Experiences. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
138	Speculative Attacks: A Laboratory Study in Continuous Time. <i>SSRN Electronic Journal</i> , 0, , .	0.4	24
139	A Long Memory Model with Mixed Normal GARCH for US Inflation Data. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
140	Capital Flight: China's Experience. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
141	Renminbising China's Foreign Assets. <i>SSRN Electronic Journal</i> , 0, , .	0.4	27
142	Renminbi Going Global. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
143	An Analysis of Hong Kong Export Performance. <i>SSRN Electronic Journal</i> , 0, , .	0.4	6
144	The Chinese Economies in Global Context: The Integration Process and Its Determinants. <i>SSRN Electronic Journal</i> , 0, , .	0.4	3

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145	The Illusion of Precision and the Role of the Renminbi in Regional Integration. SSRN Electronic Journal, 0, , .	0.4	3
146	Are All Measures of International Reserves Created Equal? An Empirical Comparison of International Reserve Ratios. SSRN Electronic Journal, 0, , .	0.4	0
147	Accumulation of Reserves and Keeping Up with the Joneses: The Case of Latam Economies. SSRN Electronic Journal, 0, , .	0.4	2
148	Exchange Rate Misalignment Estimates – Sources of Differences. SSRN Electronic Journal, 0, , .	0.4	0
149	China's Capital Controls Through the Prism of Covered Interest Differentials. SSRN Electronic Journal, 0, , .	0.4	0
150	The Structural Behavior of China-U.S. Trade Flows. SSRN Electronic Journal, 0, , .	0.4	0
151	Traders, Market Microstructure and Exchange Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
152	The RMB Central Parity Formation Mechanism after August 2015: A Statistical Analysis. SSRN Electronic Journal, 0, , .	0.4	2
153	RMB misalignment: What does a meta-analysis tell us?. Review of International Economics, 0, , .	1.3	5
154	Foreign Financial Services Adoption in Manufacturing by Asian Economies: New Index from the Global Value Chain Perspective. Journal of International Commerce, Economics and Policy, 0, , .	1.2	0