

# Terence Chong

## List of Publications by Year in descending order

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104  
papers

1,873  
citations

304743

22  
h-index

315739

38  
g-index

106  
all docs

106  
docs citations

106  
times ranked

1064  
citing authors

#	ARTICLE	IF	CITATIONS
1	Will stock rise on Valentine's Day?. <i>Review of Behavioral Finance</i> , 2022, 14, 646-667.	2.0	1
2	The impact of COVID-19 on ASEAN. <i>Economic and Political Studies</i> , 2021, 9, 166-185.	1.8	30
3	Estimating multiple breaks in nonstationary autoregressive models. <i>Journal of Econometrics</i> , 2021, 221, 277-311.	6.5	8
4	Does the macroeconomy matter to market volatility? Evidence from US industries. <i>Empirical Economics</i> , 2021, 61, 2931.	3.0	1
5	Factor pricing of cryptocurrencies. <i>North American Journal of Economics and Finance</i> , 2021, 57, 101348.	3.5	4
6	Market Reaction to iPhone Rumors. <i>Algorithmic Finance</i> , 2021, 9, 1-23.	0.3	1
7	LONG RANGE DEPENDENCE AND STRUCTURAL BREAKS IN THE GOLD MARKETS. <i>Singapore Economic Review</i> , 2020, 65, 257-273.	1.7	1
8	Threshold effect of scale and skill in active mutual fund management. <i>North American Journal of Economics and Finance</i> , 2020, 51, 101079.	3.5	2
9	The development of Hong Kong housing market: past, present and future. <i>Economic and Political Studies</i> , 2020, 8, 21-40.	1.8	5
10	The Unusual Trading Volume and Earnings Surprises in China's Market. <i>Journal of Risk and Financial Management</i> , 2020, 13, 244.	2.3	5
11	An instrumental variable approach to unveiling the determinants of flatted factory rent in Hong Kong. <i>Economic and Political Studies</i> , 2020, 8, 115-138.	1.8	0
12	Non identification of structural change in non stationary AR(1) models. <i>Communications in Statistics - Theory and Methods</i> , 2020, , 1-22.	1.0	1
13	Regional differences in self-employment in China. <i>Small Business Economics</i> , 2019, 53, 813-837.	6.7	9
14	Do speculative bubbles migrate in the Chinese stock market?. <i>Empirical Economics</i> , 2019, 56, 735-754.	3.0	9
15	Monetary policy regimes and growth revisited: evidence from a de facto classification. <i>Oxford Economic Papers</i> , 2019, 71, 908-929.	1.2	2
16	The effects of trading suspensions in China. <i>North American Journal of Economics and Finance</i> , 2019, 50, 100985.	3.5	3
17	Understanding the China-US trade war: causes, economic impact, and the worst-case scenario. <i>Economic and Political Studies</i> , 2019, 7, 185-202.	1.8	50
18	Price rigidity in China: Empirical results at home and abroad. <i>China Economic Review</i> , 2019, 55, 218-235.	4.4	0

#	ARTICLE	IF	CITATIONS
19	Institutional Ownership and Private Equity Placements: Evidence from Chinese Listed Firms. <i>International Review of Finance</i> , 2019, 19, 315-346.	1.9	2
20	Nexus between visitor arrivals and residential property rents in Hong Kong. <i>Pacific Economic Review</i> , 2019, 24, 464-478.	1.4	4
21	Frequentist model averaging for threshold models. <i>Annals of the Institute of Statistical Mathematics</i> , 2019, 71, 275-306.	0.8	22
22	Co-integrated or not? After the Shanghai-Hong Kong and Shenzhen-Hong Kong Stock Connection Schemes. <i>Economics Letters</i> , 2018, 163, 167-171.	1.9	27
23	Can Poverty be Alleviated in China?. <i>Review of Income and Wealth</i> , 2018, 64, 192-212.	2.4	12
24	The sources of country and industry variations in ASEAN. <i>Macroeconomics and Finance in Emerging Market Economies</i> , 2018, 11, 19-35.	1.0	1
25	STRUCTURAL CHANGE IN NONSTATIONARY AR(1) MODELS. <i>Econometric Theory</i> , 2018, 34, 985-1017.	0.7	11
26	Estimation and inference of threshold regression models with measurement errors. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2018, 22, .	0.3	1
27	Does studying in Hong Kong affect the ideological preferences of Chinese mainland undergraduates?. <i>Economic and Political Studies</i> , 2018, 6, 431-444.	1.8	0
28	Housing prices and business cycle in China: A DSGE analysis. <i>International Review of Economics and Finance</i> , 2017, 52, 246-256.	4.5	31
29	Political Turnover and the Stock Performance of SOEs in China. <i>Chinese Economy</i> , 2017, 50, 21-33.	2.0	2
30	Entrepreneurial activities and institutional environment in China. <i>Economic and Political Studies</i> , 2017, 5, 179-194.	1.8	3
31	A new recognition algorithm for "head-and-shoulders" price patterns. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2017, 21, .	0.3	0
32	What Explains Herd Behavior in the Chinese Stock Market?. <i>Journal of Behavioral Finance</i> , 2017, 18, 448-456.	1.7	41
33	Factor pricing in commodity futures and the role of liquidity. <i>Quantitative Finance</i> , 2017, 17, 1745-1757.	1.7	4
34	The roadmap of interest rate liberalisation in China. <i>Economic and Political Studies</i> , 2017, 5, 421-440.	1.8	7
35	A New Approach to Modeling Sector Stock Returns in China. <i>Chinese Economy</i> , 2017, 50, 305-322.	2.0	1
36	Predictive models for disaggregate stock market volatility. <i>Financial Markets and Portfolio Management</i> , 2017, 31, 261-288.	2.0	3

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37	The Nexus between Social Capital and Bank Risk Taking. <i>Journal of Risk and Financial Management</i> , 2016, 9, 9.	2.3	0
38	From Fixed to Float: A Competing Risks Analysis. <i>International Economic Journal</i> , 2016, 30, 488-503.	1.1	2
39	Does monetary policy matter for trade?. <i>International Economics</i> , 2016, 147, 107-125.	3.1	4
40	The stock-bond comovements and cross-market trading. <i>Journal of Economic Dynamics and Control</i> , 2016, 73, 417-438.	1.6	18
41	Executive Stock Option Pricing in China Under Stochastic Volatility. <i>Journal of Futures Markets</i> , 2015, 35, 953-960.	1.8	6
42	Economies of scale in the demand for money by firms in China. <i>Applied Economics Letters</i> , 2015, 22, 641-645.	1.8	0
43	ASYMPTOTIC INFERENCES FOR AN AR(1) MODEL WITH A CHANGE POINT: STATIONARY AND NEARLY NON-STATIONARY CASES. <i>Journal of Time Series Analysis</i> , 2014, 35, 133-150.	1.2	8
44	A principal component approach to measuring investor sentiment in China. <i>Quantitative Finance</i> , 2014, 14, 573-579.	1.7	59
45	The nexus between labor wages and property rents in the Greater China area. <i>China Economic Review</i> , 2014, 30, 180-191.	4.4	3
46	Nonlinear dependence between stock and real estate markets in China. <i>Economics Letters</i> , 2014, 124, 526-529.	1.9	39
47	Revisiting the Performance of MACD and RSI Oscillators. <i>Journal of Risk and Financial Management</i> , 2014, 7, 1-12.	2.3	44
48	A THRESHOLD MODEL APPROACH TO ESTIMATING THE ABNORMAL STOCK RETURNS. <i>Annals of Financial Economics</i> , 2013, 08, 1350001.	1.4	0
49	HOW TO MAKE A PROFITABLE TRADING STRATEGY MORE PROFITABLE?. <i>Singapore Economic Review</i> , 2013, 58, 1350019.	1.7	1
50	Does banking competition alleviate or worsen credit constraints faced by small- and medium-sized enterprises? Evidence from China. <i>Journal of Banking and Finance</i> , 2013, 37, 3412-3424.	2.9	240
51	Factor-augmented VAR analysis of the monetary policy in China. <i>China Economic Review</i> , 2013, 25, 88-104.	4.4	75
52	What determines the price of a racing horse?. <i>Applied Economics</i> , 2013, 45, 369-382.	2.2	7
53	Shipping the Good Horses Out. <i>Southern Economic Journal</i> , 2013, 80, 540-561.	2.1	2
54	LONG-TERM ADJUSTMENT OF CAPITAL STRUCTURE: EVIDENCE FROM SINGAPORE, HONG KONG AND TAIWAN. <i>Singapore Economic Review</i> , 2012, 57, 1250027.	1.7	0

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55	Is the Chinese stock market really inefficient?. China Economic Review, 2012, 23, 122-137.	4.4	46
56	Testing for a unit root in the presence of stochastic volatility and leverage effect. Economic Modelling, 2012, 29, 2035-2038.	3.8	6
57	Theory and Applications of TAR Model with Two Threshold Variables. Econometric Reviews, 2012, 31, 142-170.	1.1	35
58	Are Chinese Stock Market Cycles Duration Independent?. Financial Review, 2011, 46, 151-164.	1.8	12
59	On the sample variance of explosive random coefficient autoregressive processes. Applied Mathematics Letters, 2011, 24, 2077-2081.	2.7	0
60	A gravity analysis of international stock market linkages. Applied Economics Letters, 2011, 18, 1315-1319.	1.8	6
61	Is the Rate-of-Change Oscillator Profitable?. Journal of Investing, 2011, 20, 72-74.	0.2	1
62	THAI FIRMS' HISTORIES AND THEIR CAPITAL STRUCTURE. Annals of Financial Economics, 2011, 06, 1150004.	1.4	0
63	The value of superstitions. Journal of Economic Psychology, 2010, 31, 293-309.	2.2	59
64	An Examination of the Underpricing of H-Share IPOs in Hong Kong. Review of Pacific Basin Financial Markets and Policies, 2010, 13, 559-582.	0.3	11
65	Does the "Dogs of the Dow"™ strategy work better in blue chips?. Applied Economics Letters, 2010, 17, 1173-1175.	1.8	4
66	Predictability of nonlinear trading rules in the U.S. stock market. Quantitative Finance, 2010, 10, 1067-1076.	1.7	13
67	An investigation of duration dependence in the American stock market cycle. Journal of Applied Statistics, 2010, 37, 1407-1416.	1.3	7
68	A Competing Risks Analysis of Corporate Survival. Financial Management, 2010, 39, 1697-1718.	2.7	27
69	A principal-component approach to measuring investor sentiment. Quantitative Finance, 2010, 10, 339-347.	1.7	71
70	The Nexus between Analyst Forecast Dispersion and Expected Returns Surrounding Stock Market Crashes. Journal of Risk and Financial Management, 2009, 2, 75-93.	2.3	0
71	The nexus between stock market value and demand for money in China. China Economic Journal, 2009, 2, 203-207.	4.0	1
72	ARE NONLINEAR TRADING RULES PROFITABLE IN THE CHINESE STOCK MARKET?. Annals of Financial Economics, 2009, 05, 0950002.	1.4	0

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73	What accounts for Chinese Business Cycle?. China Economic Review, 2009, 20, 650-661.	4.4	30
74	Do momentum-based strategies work in emerging currency markets?. Pacific-Basin Finance Journal, 2009, 17, 479-493.	3.9	21
75	The empirical quest for $\int_{t_0}^{t_1} \frac{1}{x} dx$ . Computers and Mathematics With Applications, 2008, 56, 2772-2778.	2.7	1
76	HEDONIC PRICING MODELS FOR VEHICLE REGISTRATION MARKS. Pacific Economic Review, 2008, 13, 259-276.	1.4	15
77	Generic consistency of the break-point estimators under specification errors in a multiple-break model. Econometrics Journal, 2008, 11, 287-307.	2.3	20
78	International linkages of the Japanese stock market. Japan and the World Economy, 2008, 20, 601-621.	1.1	8
79	Time series test of nonlinear convergence and transitional dynamics. Economics Letters, 2008, 100, 337-339.	1.9	42
80	Technical analysis and the London stock exchange: testing the MACD and RSI rules using the FT30. Applied Economics Letters, 2008, 15, 1111-1114.	1.8	136
81	An Omnibus Test for Time Series Model(d). Communications in Statistics Part B: Simulation and Computation, 2008, 38, 140-153.	1.2	1
82	Testing for Structural Change in the Nontradable Share Reform of the Chinese Stock Market. Chinese Economy, 2008, 41, 24-33.	2.0	11
83	A threshold model for the Hong Kong warrant prices. Applied Economics Letters, 2008, 4, 337-339.	0.2	1
84	THE IMPACT OF THE 1997 HANDOVER ON THE EFFICIENCY OF THE HONG KONG STOCK MARKET. Singapore Economic Review, 2007, 52, 27-38.	1.7	1
85	On the convergence of the Chinese and Hong Kong stock markets: a cointegration analysis of the A and H shares. Applied Financial Economics, 2007, 17, 1349-1357.	0.5	23
86	The Revaluation and Future Adjustment of the Renminbi. Chinese Economy, 2007, 40, 6-20.	2.0	2
87	The risk-adjusted trading rule profits in currency spot cross-rates. Applied Economics Letters, 2007, 3, 71-76.	0.2	0
88	Determining the contributions to price discovery for Chinese cross-listed stocks. Pacific-Basin Finance Journal, 2007, 15, 140-153.	3.9	72
89	A comparison of MA and RSI returns with exchange rate intervention. Applied Economics Letters, 2007, 14, 371-383.	1.8	14
90	Profitability of intraday and interday momentum strategies. Applied Economics Letters, 2007, 14, 1103-1108.	1.8	17

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91	On the Comovement of A and H Shares. Chinese Economy, 2006, 39, 68-86.	2.0	25
92	Profitability of the Directional Indicators. Applied Economics Letters, 2006, 2, 401-406.	0.2	2
93	Are Asian real exchange rates stationary?. Economics Letters, 2004, 83, 313-316.	1.9	70
94	An empirical comparison of moving average envelopes and Bollinger Bands. Applied Economics Letters, 2003, 10, 339-341.	1.8	47
95	The inadequacy of linear autoregressive model for real exchange rates: empirical evidence from Asian economies. Applied Economics, 2003, 35, 1387-1392.	2.2	47
96	Time series properties of aggregated AR(2) processes. Economics Letters, 2001, 73, 325-332.	1.9	12
97	STRUCTURAL CHANGE IN AR(1) MODELS. Econometric Theory, 2001, 17, 87-155.	0.7	64
98	Estimating the locations and number of change points by the sample-splitting method. Statistical Papers, 2001, 42, 53-79.	1.2	15
99	Estimating the differencing parameter via the partial autocorrelation function. Journal of Econometrics, 2000, 97, 365-381.	6.5	16
100	Asymptotic distribution of the sup-Wald statistic under specification errors. Structural Change and Economic Dynamics, 1999, 10, 421-430.	4.5	1
101	Estimating the fractionally integrated process in the presence of measurement errors. Economics Letters, 1999, 63, 285-294.	1.9	6
102	Partial parameter consistency in a misspecified structural change model. Economics Letters, 1995, 49, 351-357.	1.9	39
103	Is the Rate-of-Change Oscillator Profitable?. Journal of Investing, 0, , 110715050408008.	0.2	0
104	Economic implications of the sixth plenary session of the 19th CPC Central Committee for China's Hong Kong. Economic and Political Studies, 0, , 1-10.	1.8	0