

CURRICULUM VITAE

PERSONAL PARTICULARS

Name :	Wing-Keung Wong (黃永強)
Title :	Chair Professor of Finance
Affiliations :	Department of Finance, Fintech Center, and Big Data Research Center Asia University, Taiwan Department of Medical Research, China Medical University Hospital, Taiwan Adjunct Professor Department of Economics and Finance, The Hang Seng University of Hong Kong
Address:	Department of Finance, College of Management, Asia University, 500, Lioufeng Road, Wufeng, Taichung, Taiwan. Postal code: 41354 School of Business, Lee Quo Wei Academic Building, Hang Seng University of Hong Kong, Hang Shin Link, Siu Lek Yuen, Shatin, New Territories, Hong Kong, Postal code: 999077
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email :	wong@asia.edu.tw alanwkwong@hsu.edu.hk alanwkwong@gmail.com alanwkwong@outlook.com
Websites:	http://dns2.asia.edu.tw/~wong/ https://www.hsu.edu.hk/en/teaching-learning/academic-staff/?staffId=956 http://scholar.google.com/citations?user=-YEPo1EAAAAJ http://www.researchgate.net/profile/Wing-Keung-Wong/citations http://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=341156 https://ideas.repec.org/e/pwo79.html https://www.facebook.com/alan.w.keung https://www.facebook.com/alan.w.keung/media/set?set=a.10154973564491998.1073741918.691181997&type=3

<http://fn3.asia.edu.tw/bin/home.php?Lang=en>
<http://orcid.org/0000-0001-6755-572X>
<http://dblp.org/pers/hd/w/Wong:Wing=Keung>
<http://www.researcherid.com/rid/B-8864-2013>
<https://www.mendeley.com/profiles/wing-keung-wong/stats/?viewAsOther=true>

EDUCATION & QUALIFICATIONS

Ph.D, 1989, University of Wisconsin-Madison, U.S.A.
Major: Business Statistics (Statistics and Finance)
Supervisors: Robert B. Miller and Howard E. Thompson
Thesis: Wing-Keung Wong, 1980, New Time Series Applications in Business and Finance University of Wisconsin-Madison

Master of Science in Statistics, 1989, University of Wisconsin-Madison, U.S.A.

Bachelor of Science, 1980, The Chinese University of Hong Kong, Hong Kong
Major: Mathematics
Minor: Economics and Statistics

CURRENT RESEARCH INTERESTS

Financial Economics, Econometrics, Mathematical Finance, Mathematical Economics, Equity Analysis, Investment Theory, Risk Management, Behavioral Finance, Behavioral Economics, Operational Research, Stochastic Dominance Theory, Time Series Analysis, Bayesian Theory and Decision Theory, Environmental Economics, Public Health, Energy Economics

TEACHING AREAS

Currently, I am teaching the following courses:

Financial Economics
Risk Management
Corporate Finance
Advanced Econometrics
Time Series Econometrics
Mathematical Economics
Quantitative and Computing Methods
Money and Banking

ACADEMIC APPOINTMENTS AND ESTABLISHMENT

Chair Professor
Department of Finance, Asia University, Taiwan

2016-present

Advisor Big Data Research Center, Asia University, Taiwan	2016-present
Advisor Fintech Center, Asia University, Taiwan	2016-present
Advisor Department of Medical Research, China Medical University Hospital, Taiwan	2017-present
Adjunct Professor Department of Economics and Finance, Hang Seng University of Hong Kong	2017-present
Adjunct Professor Faculty of Economics, Chiang Mai University, Thailand	2007-present
Adjunct Professor Department of Economics, Lingnan University	2016-2018
Full Professor 2008-2016 Department of Economics, Hong Kong Baptist University Deputy Director, Risk Management Institute, National University of Singapore	2006-2007
Associate Professor, National University of Singapore	2001-2007
Senior Lecturer, National University of Singapore	1995-2000
Lecturer, National University of Singapore	1989-1995
Research Assistant and Teaching Assistant Graduate School of Business and Department of Statistics University of Wisconsin-Madison, U.S.A.	1984-1989
Visiting Lecturer, Hong Kong Polytechnic University, Hong Kong	1980-1984
Graduate Master, Ho Chuen Yiu Memorial College, Hong Kong	1980-1984

Short Visiting Research Positions

Department of Economics and Finance, The Hang Seng University of Hong Kong,
Jan, August, 2019.

Department of Economics and Finance, Hong Kong Shue Yan University, June 2019.

Faculty Economics and Business, Universitas Muhammadiyah Yogyakarta, April 2019.

Department of Mathematics, The Chinese University of Hong Kong, May to August 2000, May 2004, May 2006, December 2005, January 2017.

National University of Singapore, 2008, 2009, 2010, 2011, 2012, 2013, 2014, 2015, 2016, 2017

Research Institute for Business, Hang Seng University of Hong Kong, February, 2017.

Department of Economics, Lingnan University, Hong Kong, September 2016, December 2017

Business School, Chiang Mai University, Thailand, 2007, 2008, 2009, 2010, 2011, 2014, 2016, October 2018.

Department of Applied Economics, National Chung Hsing University, Taichung, Taiwan, July 2007, March 2016

The School of Humanities and Social Sciences, Nanyang Technological University, Singapore, 2014, 2016

School of Mathematics and Statistics, Xi'an Jiaotong University, October 2013, September 2015.

School of Business, Universität Augsburg, Germany, July 2012, 2013

Dresden University of Technology, Germany, July 2009, 2010, 2011, 2012

School of Mathematics and Statistics, North-East Normal University, Changchun, China, 2005, 2010, 2011

University of South Australia, Australia, July 2011

Polytechnic Institute of Viana do Castelo, Portugal (Invitation), June 2011

Department of Statistical and Actuarial Sciences, and Department of Economics, University of Western Ontario (Invitation), May 2010.

The Aarhus School of Business, Aarhus Universitet, Denmark, July 2009

Seoul National University, June 2008

Yokohama National University and Nanzan University, Feb 2008

Department of Statistics and Graduate Institute of Statistics & Actuarial Science,
Feng Chia University, July 2007

Department of Economics, The Chinese University of Hong Kong, June 2007,

Department of Statistics, Tsinghua University, June 2007

Department of Finance, Monash University, Australia, April 2007

Department of Statistics, the University of Hong Kong, Dec 2006

Department of Economics, University of Mauritius, June 2004, 2005, 2006

Department of Finance and Decision Sciences, Hong Kong Baptist University, Hong
Kong, 2003, 2005, 2006

Department of Economics, Lund University, Sweden (Invitation), June 2005

Department of Economics, The University of Western Australia, May 2005

Department of Economics, Monash University, Australia, March to June, 2005

Department of Information and System Managements, Hong Kong University of
Science and Technology, Dec 2005

Department of Finance and Economics, The City University of Hong Kong, July
2002

Organisation for Economic Co-operation and Development (OECD), Paris, June
2002

The International Association for Official Statistics, Statistical Institute for Asia and
the Pacific, United Nations and Korea Statistics Department, June 2001

Graduate School of Business and the Department of Statistics, University of
Wisconsin-Madison, Oct-Dec 2001

Faculty of Commerce and Business Administration, The University of British
Columbia, Canada, Sept 2001.

Mathematics and Statistics Department, McMaster University, Canada, 1997

The Graduate School of Business and the Department of Statistics, University of Wisconsin-Madison, 1996

MEMBER OF THE PROFESSIONAL BODIES

- Editor-in-Chief, Journal of Management Information and Decision Sciences (2017-present)
<http://www.abacademies.org/journals/journal-of-management-information-and-decision-sciences-home.html>
indexed in Scopus, etc.
- Section Editor-in-Chief, Journal of Risk and Financial Management (2019-present)
<http://www.mdpi.com/journal/jrfm/editors>
listed in Emerging Sources Citation Index and Web of Science
- Associate Editor-in-Chief, Journal of Mathematical Finance (2011-present)
<http://www.scirp.org/journal/jmf/>
<http://www.scirp.org/journal/DetailedInforOfEditorialBoard.aspx?personID=4197>
- Associate Editor-in-Chief, Theoretical Economics Letters (2018-present)
B in Australian Business Deans Council Journal Quality List, AJG 2015 = 1
<http://www.scirp.org/journal/tel/>
<http://www.scirp.org/journal/DetailedInforOfEditorialBoard.aspx?personID=10558>
- Founding Editor, Annals of Financial Economics (2003-present)
<http://www.worldscientific.com/page/afe/editorial-board>
listed in Emerging Sources Citation Index and Web of Science, etc
- Senior Co-Editor-in-Chief, Advances in Decision Sciences (2008-present)
listed in Scopus, SJR Quartile = Q4, etc, see
<http://journal.asia.edu.tw/ADS/>
- Editor, Risks (2017-present)
<http://www.mdpi.com/journal/risks/editors>
listed in Scopus, Emerging Sources Citation Index, Web of Science
- Editor, International Journal of Environmental Research and Public Health, (2019-present)
<https://www.mdpi.com/journal/ijerph/indexing>
listed in Science Citation Index Expanded, Scopus, Social Sciences Citation Index, Web of Science with Impact Factor: 2.145 (2017); 5-Year Impact Factor: 2.608 (2017).
- Editor, Economic Research-Ekonomska Istrazivanja (2014-present)
<http://www.tandfonline.com/action/journalInformation?show=editorialBoard&jour>

[nalCode=rero20](#)

listed in Scopus, Emerging Sources Citation Index, Web of Science, ISI, etc.

- Editor, Cogent Economics and Finance (2017-present)
<https://www.cogentoa.com/journal/economics-and-finance/editors>
listed in Emerging Sources Citation Index, Scopus, etc.
- Co-Editor, The International Journal of Finance (2018-present)
<http://www.tijof.com/> C in Australian Business Deans Council Journal Quality List
- Editor-in-Chief of the Journal of Risk and Financial Management
"Section" Mathematical Finance". (2019 to present)

https://www.mdpi.com/journal/jrfm/sectioneditors/mathematical_finance
listed in Emerging Sources Citation Index and Web of Science
- Subject Editor for market and credit risk topics, Risk Management (2019-present)
<http://www.springer.com/finance/journal/41283>
SCI and SSCI, IF = 0.815
- Advisor, Risk Management (2017-2019)
<http://www.springer.com/finance/journal/41283>
SCI and SSCI, IF = 0.815
- Advisor, Asian Academy of Management Journal of Accounting & Finance, (2018-present)
<http://web.usm.my/journal/aamjaf/main.htm>
listed in Emerging Sources Citation Index, Scopus, rated "C" in Australian Business Deans Council
- Advisor, Journal of Risk and Financial Management (2013-2019)
<http://www.mdpi.com/journal/jrfm/editors>
listed in Emerging Sources Citation Index and Web of Science
- Member, the advisory board, Eurasian Business and Economics Society (2014-present)
<https://www.ebesweb.org/Advisory-Boards.aspx>
Eurasian Economic Review
<http://www.springer.com/economics/journal/40822?detailsPage=editorialBoard>
listed in Emerging Sources Citation Index, Scopus
Eurasian Business Review
<http://www.springer.com/business+%26+management/journal/40821>
listed in SSCI, Scopus, Emerging Sources Citation Index, C in Australian Business Deans Council Journal Quality List
- Associate Editor, Sustainability (2017-present)

<http://www.mdpi.com/journal/sustainability/editors>

<http://www.mdpi.com/journal/sustainability/stats>

indexed by both SCIE and SSCI with Impact Factor = 2.586, 5-year Impact Factor = 2.177.

- Associate Editor, Communications in Statistics: Theory and Methods (2017-present)

<http://www.tandfonline.com/action/journalInformation?show=editorialBoard&journalCode=lst20>

Scopus, Thomson Reuters, Science Citation Index Expanded, Web of Science, SJR Quartile = Q3, B in Australian Business Deans Council Journal Quality List, Impact Factor = 0.311

- Associate Editor, Communications in Statistics: Simulation and Computation (2017-present)

<http://www.tandfonline.com/action/journalInformation?show=editorialBoard&journalCode=ls20>

Scopus, Thomson Reuters, Science Citation Index Expanded, Web of Science, SJR Quartile = Q3, Impact Factor = 0.457.

- Associate Editor, International Journal of Environmental Research and Public Health (2019-present)

<https://www.mdpi.com/journal/ijerph/editors>

<https://www.mdpi.com/journal/ijerph/indexing>

listed in Science Citation Index Expanded, Scopus, Social Sciences Citation Index, Web of Science with Impact Factor: 2.145 (2017); 5-Year Impact Factor: 2.608 (2017).

- Associate Editor, Asia Pacific Journal of Operational Research (2014-present)

<http://www.worldscientific.com/page/apjor/editorial-board>

ESCI, Scopus, AJG 2015 = 1, ABS2015 = 1, extended SSCI. IF = 0.364

- Associate Editor, Economies (2016- present)

<http://www.mdpi.com/journal/economies>

listed in Emerging Sources Citation Index, Web of Science, Scopus, and AJG.

- Associate Editor, Eurasian Economic Review (2014-present)

<http://www.springer.com/economics/journal/40822?detailsPage=editorialBoard>

listed in Emerging Sources Citation Index, Scopus

- Associate Editor, International Journal of Emerging Markets (2017-present)

http://emeraldgroupublishing.com/products/journals/editorial_team.htm?id=ijoem

listed in Scopus, AJG = 1, C in Australian Business Deans Council Journal Quality List, SSCI with Impact Factor = 2.067

- Associate Editor, Financial Innovation (2017-present)

<https://jfin-swufe.springeropen.com/>

listed by ESCI and Scopus

- Associate Editor, Studies in Economics and Finance, (2019-present)

http://www.emeraldgrouppublishing.com/products/journals/editorial_team.htm?id=sef

indexed in Scopus and the Web of Science Emerging Sources Citation Index (ESCI). Its 2016 CiteScore of the journal is 1.0, and CiteScoreTracker 2017 is 0.79.

- Associate Editor, International Journal of Business and Economics

<http://www.ijbe.org/>

rated "B" in Australian Business Deans Council

- Associate Editor, Frontiers in Finance and Economics (2015-present)

<https://ffejournal.wordpress.com/>

listed in the Australian Business Deans Council

- Associate Editor, Review of Applied Economics (2005 to present)

http://serialsjournals.com/editorial-board.php?journals_id=244

Classified as C in Australian Business Deans Council

- Associate Editor, Finance (金融)

<https://www.hanspub.org/journal/FIN.html>

CSSCI, A- in RCCSE

- Associate Editor, Journal of the Japan Statistical Society (2008-present)

<https://www.jstage.jst.go.jp/browse/jjss/>

- Member, Institute for Computational Mathematics, HKBU from July 2008.

- Associate Editor, Finance

- Editor, Advances in Decision Sciences (2002-2017)

- Editor, Journal of Risk and Financial Management (2006-2013)

- Editor, Singapore Journal of Statistics (1997-1999)

- Area Editor, International Journal of Emerging Markets (2015-2016)

- Advisor, Journal of Applied Mathematics and Decision Sciences (2002-2009)

- Advisor, Labuan Bulletin of International Business & Finance (2012-2015)

- Advisor, International Journal of Emerging Markets (2016-2017)

- Associate Editor-in-Chief, Theoretical Economics Letters (2011-2014)

- Associate Editor, Journal of Applied Mathematics and Decision Sciences, (2001-2010).

- Associate Editor, International Review of Applied Financial Issues and Economics (2009-2014)

- Associate Editor, Multinational Finance Journal (2009-2014)

- Associate Editor, Mathematical Economics Letters (2011-2015)

- Associate Editor, Theoretical Economics Letters (2015-2017)
 - Lead Guest Editor, Journal of Probability and Statistics, Special Issue on Probability and Statistics with Applications in Finance and Economics (2016-2017)
 - Lead Guest Editor, Chinese Journal of Mathematics, Special Issue on Probability and Statistics with Applications in Finance and Economics (2014-2015)
 - Lead Guest Editor, Studies in Economics and Finance, Special Issue for the World Finance & Banking Symposium (2014-2015)
 - Lead Guest Editor, The Scientific World Journal, Special Issue on Probability and Statistics with Applications in Finance and Economics (2013-2014)
 - Guest co-editor, special issue of the International Journal of Service Technology and Management, 2006
 - Guest Editor, special issue of International Economics and Finance Journal, 2007.
 - Guest Editor, Indian Development Review, 2007.
 - Guest Editor, The 20th Anniversary special issue for 2017, Journal of Management Information and Decision Sciences
 - Guest Editor, Studies in Economics and Finance, Special Issue on "Behavioral Economics and Behavioral Finance" (2017-2018)
http://www.emeraldgrouppublishing.com/products/journals/call_for_papers.htm?id=7181
- indexed in Scopus and the Web of Science Emerging Sources Citation Index (ESCI). Its 2016 CiteScore of the journal is 1.0, and CiteScoreTracker 2017 is 0.79.
- Guest Editor, Sustainability, Special Issue on "Risk Measures with Applications in Finance and Economics" (2017-2018)
 - Guest Editor, Economies, Special Issue on "Efficiency and Anomalies in Stock Markets" (2017- Dec 31, 2018)
http://www.mdpi.com/journal/economies/special_issues/anomalies-stockmarkets
listed in Emerging Sources Citation Index, Web of Science, Scopus, and AJG.
 - Guest Editor, Risks, Special Issue on "Measuring and Modelling Financial Risk and Derivatives"
http://www.mdpi.com/journal/risks/special_issues (2019)
listed in Emerging Sources Citation Index and Web of Science
 - Guest Editor, International Journal of Business and Economics, Special Issue on "Behavioral Business and Behavioral Financial Economics" (2018)
<http://www.ijbe.org/>
rated "B" in Australian Business Deans Council
 - Guest Editor, China Finance Review International. Special Issue on "Risk Analysis of Financial Products" (2018-2019).
<http://emeraldgrouppublishing.com/products/journals/journals.htm?id=cfri>

Indexed and Abstracted in Scopus, Summon, Web of Science Emerging Sources Citation Index (ESCI) and ranked in Academic Journal Guide 2018, The Australian Business Deans Council (ABDC) Quality Journal List, etc.

- Guest Editor, Sustainability, Special Issue on "Mathematical Finance and Mathematical Economics with Applications" (2018-2019)
https://www.mdpi.com/journal/sustainability/special_issues/Mathematical_Finance

indexed by both SCIE and SSCI with Impact Factor = 2.586, 5-year Impact Factor = 2.177.

Guest Editor, Journal of Risk and Financial Management, Special Issue on "Mathematical Finance with Applications" (2018-2019)
<http://www.scirp.org/journal/jfrm>
listed in Emerging Sources Citation Index and Web of Science

- Guest Editor, Asia Pacific Journal of Operational Research, special issue on "Analytics in Operational Research with applications" (2019)

ESCI, Scopus, AJG 2015 =1, ABS2015 = 1, extended SSCI. IF = 0.364, and others
<https://www.worldscientific.com/page/apjor/abstracted-indexed>
<https://www.worldscientific.com/page/apjor/callforpapers05>

- Guest Editor, International Journal of Environmental Research and Public Health, Special Issue on "Mathematical and Statistical Models in Environmental Research and Public Health with applications" (2019)
<https://www.mdpi.com/journal/ijerph/indexing>
https://www.mdpi.com/journal/ijerph/special_issues/MSMERPHA

listed in Science Citation Index Expanded, Scopus, Social Sciences Citation Index, Web of Science with Impact Factor: 2.145 (2017); 5-Year Impact Factor: 2.608 (2017).

- Guest Editor, International Journal of Emerging Markets, Special Issue on "Behavioral Financial Economics in Emerging Markets"
<http://www.emeraldgroupublishing.com/products/journals/journals.htm?id=ijoem>

listed in Scopus, AJG = 1, C in Australian Business Deans Council Journal Quality, SSCI

- Guest Editor, Financial Innovation, special issue on "Financial Innovation in Emerging Markets" (2019)
<https://jfin-swufe.springeropen.com/>
<https://jfin-swufe.springeropen.com/financial-innovation-in-emerging-markets>
listed by ESCI and Scopus

- Guest Editor, Economies, Special Issue on "Asset Pricing, Investment, and Trading

Strategies" (2019)

https://www.mdpi.com/journal/economies/special_issues/price_investment_trade

listed in Emerging Sources Citation Index, Web of Science, Scopus, and AJG.

- Member, the International Editorial Board, the University of Mauritius Research Journal
<http://www.ajol.info/index.php/umrj>
- Member, Institute for Computational Mathematics, HKBU, 2008-present
<http://www.math.hkbu.edu.hk/ICM/members>
- Member of the Board of Director, Financial Management Association (Singapore).
- Member of the Consultative Committee for the International Statistical Institute's Committee on Statistics in Business and Industry
- Chairman, technical sessions of International Conference on “The Growth and Developmental Strategies of Third World Countries under WTO Regime with special reference to Marginalized Groups” (Oct 2003)
- Member, the International Program Committee of the International Conference on Time Series Econometrics, Finance and Risk, held at The University of Western Australia from 29 June to 1 July 2006.
- Member, program committee, Multinational Finance Society for their 2009 Conference.
- Member, program committee, the Second Conference of the Econometric Society of Thailand held on 5-6 Jan, 2009.
- Co-Chair of the local organizing committee, Conference on "Korea and the World Economy", July 9-10, 2009.
- Member, program committee, the third Conference of the Econometric Society of Thailand held on 7-8 Jan, 2010.
- Member, program committee, Multinational Finance Society for their 2010 Conference, June 27 - 30, 2010, Barcelona, SPAIN.
- Local Chair of The sixth annual conference of the Asia-Pacific Economic Association, 2010.
- Member, program committee, International Conference on Financial Management, Pyramids, March 27 -29, 2011.
- Member, program committee, the Seventh Annual Conference of Asia-Pacific Economic Association, June 24-25, 2011, Busan, Korea.
- Member, program committee, Multinational Finance Society for their 18th annual Conference, June 26 - 29, 2011, Rome, Italy.
- Member, program committee, the Eighth Annual Conference of Asia-Pacific Economic Association, June 28-29, 2012, Singapore.
- Member, program committee, Multinational Finance Society for their 19th annual Conference, June 24 - 27, 2012, Kraków, Poland.
- Member, the organizing committee, the 12th SAET (Society for the Advancement of Economic Theory) Conference in Queensland, Australia in 2012.

- Member, the Research Council of Indian Institute of Finance since 2012.
- Member, program committee, Multinational Finance Society for their 20th annual Conference, June 30 - July 3, 2013, Izmir, Turkey.
- Member, program committee, Multinational Finance Society for their 21st annual Conference, June 29 - July 2, 2014, Prague, Czech Republic.
- Member, program committee, World Finance & Banking Symposium, Singapore, December 12-13, 2014
- Member, program committee, World Finance Banking Symposium, Bangkok, December 14-15, 2017
<https://www.world-finance-conference.com/conference.php?id=14>
<https://www.world-finance-conference.com/sc.php>
- Session Chair, Big Data in Finance, 2018 INFORMS International Conference, June 17-20, 2018, to be held in Taipei, Taiwan.
<http://meetings2.informs.org/wordpress/2018international/>
- Member, program committee, the 7th World Finance & Banking Symposium, Taiwan, December 2018

OTHER ACHIEVEMENTS

Appears in “Who's Who in the World”

Albert Nelson Marquis Lifetime Achievement Award. 2017, Marquis Who's Who.

My Erdos Number is 3 because the Erdos number for Ričardas Zitikis is 2.

Citation: 7668 (4618 since 2014), h-index: 49, (37 since 2014) and i10-index: 164, (141 since 2014) by Google Scholar citation

<http://scholar.google.com/citations?user=-YEPo1EAAAAJ>

Mendeley citation: 1941, publication: 133, h-index: 24, views: 75,881, readers: 1,978

<https://www.mendeley.com/stats/>

https://www.mendeley.com/stats/author?STATS_CITEALERT_SC_2016_11_10_CA&utm_campaign=STATS_CITEALERT_SC_2016_11_10_CA&utm_campaignPK=286625597&utm_term=OP29516&utm_content=286625599&utm_source=10&BID=849432376&utm_medium=email&SIS_ID=42499&dgcid=Newsletters%20&%20Alerts_email_STATS_CITEALERT_SC_2016_11_10_CA

Researchgate citations: 4367, publication 382, total impact points: 74.01, RG score: 37.82, h-index: 34, Average Impact per Publication: 0.31, followers: 363, readers: 35,414, publication downloads: 22053, publication views: 22,424, profile views: 3410, 99% of RG score, ranked the 6418th researcher in Researchgate.

http://www.researchgate.net/profile/Wing-Keung_Wong/citations

Ranked the most downloaded researcher, the most read author and the most cited author from Department of Economics, Hong Kong Baptist University from 2008 to August 2016 by ResearchGate.

Ranked the most downloaded researcher, the most read author and the most cited author from Department of Finance, Asia University from August 2016 till now by ResearchGate.

My score is higher than 92.5% of ResearchGate members.

Citations in Web of Science: much more than 1000

http://apps.webofknowledge.com/summary.do?product=WOS&search_mode=Refine&qid=22&SID=4Ef3pk9ChM99PnhAIk7&page=3

Ranked top 1% by Social Science Research Network, 1015 by downloads and 1755 by citations in December 2017.

http://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=341156

I am in the list of top (6th, 5%) Hong Kong economists, Asian (101st, 3%) economists, (852nd, 2%) [World] authors [in Economics in last 10 years] and (2210th, 5%) [World] authors [in Economics] by RePEc in March 2016.

I am in the list of top (4th) Taiwan economists (counted publications last 10 years) , top (6th, 3%) Taiwan economists, Asian (71th, 2%) economists (counted publications last 10 years), Asian (102nd, 2%) economists, (1317th, 3%) [World] authors [in Economics in last 10 years] and (2258th, 4%) [World] authors [in Economics] by RePEc in July 2019.

<https://ideas.repec.org/top/top.taiwan.html#pwo79>

<http://ideas.repec.org/top/top.hongkong.html>

<http://ideas.repec.org/top/top.asia.html>

<http://ideas.repec.org/top/top.person.all.html#pwo79>

<https://ideas.repec.org/e/pwo79.html>

<http://logec.repec.org/RAS/pwo79.htm>

<https://ideas.repec.org/cgi-bin/rank.cgi?pwo79&wJoF>

- [Average Rank Score](#)(4%)
- Number of Works (1%)
- Number of Distinct Works (1%)
- [Number of Distinct Works, Weighted by Simple Impact Factor](#) (7%)
- Number of Distinct Works, Weighted by Number of Authors (2%)
- Number of Distinct Works, Weighted by Number of Authors and Simple Impact Factors (10%)

- Number of Citations (9%)
- Number of Citations, Discounted by Citation Age (7%)
- Number of Citations, Weighted by Number of Authors, Discounted by Citation Age (10%)
- h index (8%)
- Number of Journal Pages (1%)
- [Number of Journal Pages, Weighted by Simple Impact Factor](#) (9%)
- Number of Journal Pages, Weighted by Number of Authors (2%)
- Number of Abstract Views in RePEc Services over the past 12 months (2%)
- Number of Downloads through RePEc Services over the past 12 months (3%)
- Number of Abstract Views in RePEc Services over the past 12 months, Weighted by Number of Authors (4%)
- Number of Downloads through RePEc Services over the past 12 months, Weighted by Number of Authors (5%)
- Strength of students (2%)
- Closeness measure in co-authorship network (4%)
- Betweenness measure in co-authorship network (1%)
- Average Rank Score (Last 10 Years) (3%)

I have 26 items ranked within 10%, 19 items ranked within 5%, 11 items ranked within 2%, and 4 items are within 1% among all Economists registered in RePEc.

Our papers were announced in New Economics Papers, including areas in Accounting & Auditing, Banking, Central Banking, China, Central & Western Asia, Econometrics, Energy Economics, Econometric Time Series, Finance, Financial Markets, Forecasting, Information & Communication Technologies, International Finance, International Trade, Macroeconomics, Microeconomics, Marketing, Monetary Economics, Open Macro Economics, Operations Research, Risk Management, South East Asia, Transition Economics, and Utility Models & Prospect Theory.

I am in the lists of the authors by RePEc in the following areas:

- Econometrics
- Energy Economics
- Finance
- Financial Markets
- Microeconomics
- Operations Research
- Risk Management
- South East Asia
- Utility Models & Prospect Theory

Readership in HKBU Institutional Repository in October 2017: 20308 Total Downloads

Working papers and articles are available on-line at
<http://staffweb.hkbu.edu.hk/awong/>
<http://ideas.repec.org/e/pwo79.html>
http://papers.ssrn.com/sol3/cf_dev/AbsByAuth.cfm?per_id=341156
<http://www.researcherid.com/rid/B-8864-2013>
https://www.researchgate.net/profile/Wing-Keung_Wong/publications/?login=awong@hkbu.edu.hk&pli=1&ch=reg&cp=re214_x_p13
<http://scholar.google.com/citations?user=-YEPo1EAAAAJ>
http://www.sciencedirect.com/science?_ob=ArticleListURL&_method=list&_ArticleListID=-638538930&_sort=r&_st=13&_view=c&_md5=e718114078ad0d1bd2d7ee6442db6262&searchtype=a

SELECTED RECENT RESEARCH GRANTS

- NT\$ 2,038,000, Principal Investigator, Project Number 107-2410-H-468-002-MY3, moment rule, economic indices, risk measures, and their confidence intervals and testing with applications in economics and finance (經濟規律、經濟指標、風險度量之信賴區間及在經濟與金融學領域中之應用), Ministry of Science and Technology (MOST, 科技部), Taiwan, start date: August 1, 2018, completion date: July 31, 2021.
- NT\$ 765,720, Principal Investigator, Project Number 106-2410-H-468-002, Relationship between risk measures and stochastic dominance with applications in income inequality (風險衡量指標和隨機優勢之間的關係及在收入不平衡上之應用), Ministry of Science and Technology (MOST, 科技部), Taiwan, start date: August 1, 2017, completion date: July 31, 2018.
- HK\$ 210,000, Co-Investigator, Project Number 12500915, New theory on portfolio optimization and stochastic dominance with applications, Research Grants Council of Hong Kong (RGC), start date: February 1, 2017, completion date: January 31, 2018.
- HK\$ 291,600, Principal Investigator, Project Number 12500915, New theory on portfolio optimization and stochastic dominance with applications, Research Grants Council of Hong Kong (RGC), start date: September 1, 2015, completion date: August 30, 2017.
- HK\$83,000, Principal Investigator, FRG2/14-15/106, New Production and Hedging Theory and Study the Performance of Different Hedging Strategies by Using Option and Futures, start date: July 1, 2015, completion date: June 30, 2016.
- HK\$85,000, Principal Investigator, FRG2/14-15/040, Economic Performance Measurement and Other Stochastic-Dominance Related Reward-Risk Ratios with Application, start date: April 1, 2015, completion date: March 31, 2016.

- HK\$341,284, Principal Investigator, Project Number 12502814, Stochastic Dominance, Almost Stochastic Dominance, Moment, and Test Statistics, Research Grants Council of Hong Kong (RGC), start date: October 1, 2014, completion date: September 30, 2016.
- HK\$82,000, Principal Investigator, FRG2/13-14/048, New Theory for excess volatility, underreaction, overreaction, and magnitude effect in a normal situation and in bull and bear markets with survey and empirical analysis, start date: 1 March 2014, completion date: 28 February 2015.
- HK\$50,000, Principal Investigator, FRG1/13-14/032, New Multiple Nonlinear Causality Test and New Nonlinearity Tests with Applications, start date: November 1, 2013, completion date: Oct 30, 2014.
- HK\$70,000, Principal Investigator, 40-49-214, Strategic Development Fund (SDF) from School of Business, Hong Kong Baptist University, New measures for the poor and rich index and its applications: Exploring ways to narrow the wealth gap to achieve a more harmonious and sustainable society, start date: November 1, 2013, completion date: Oct 30, 2014.
- HK\$50,000, Principal Investigator, FRG1/12-13/024, New Development on Mean-Variance Criterion and Stochastic Dominance Theory with Applications, From 1 November 2012 to 31 October 2013.
- HK\$38,016, Principal Investigator, FRG1/11-12/041, To Study the Superiority of Mean-variance-ratio Test with Application in Fund Performance, start date: 1 September 2012, completion date: 31 August 2013.
- HK\$60,000, Principal Investigator, FRG2/11-12/071, An Improved Estimation to Make Markowitz's Portfolio Optimization Theory Users Friendly and Estimation Accurate with Application on the US Stock Market Investment. start date: 01 Mar 2012, completion date: 28-02-2013
- HK\$27800, Principal Investigator, "Liquidity constrained firms and international trade," Research Grants Council of Hong Kong (RGC) Germany/HK Joint Research Scheme 2011/2012(code: G_HK019/11), start date: 1-1-2012, completion date: 31-12-2012
- HK\$97,200, Principal Investigator, "A Markov Chain Quasi-Monte Carlo Method for Bayesian Estimation of Stochastic Volatility Models with Applications in Financial Economics" FRG 2/10-11/100, Hong Kong Baptist University grant, awarded date: 01-01-2011, start date: 1-09-2011, completion date: 31-08-2012.

- HK\$97,200, Principal Investigator, “New Causality and Nonlinearity Tests and with Simulation and Applications in Economics and Finance,” FRG 2/10-11/055, Hong Kong Baptist University grant, start date: 1-2-2011, completion date: 31-01-2012
- HK\$30,000, Principal Investigator, “The covariance sign of transformed random variables with applications to economics, finance and insurance,” FRG 1/10-11/012, Hong Kong Baptist University grant, start date: 1-10-2010, completion date: 30-09-2011
- HK\$358,800, Principal Investigator, “New Theories on Stochastic Dominance, their Test Statistics with Applications in Economics and Finance,” Research Grants Council of Hong Kong (RGC), start date: 1-01-2010, completion date: 31-12-2011. (Reference Number: 202809).
- HK\$92,440, Principal Investigator, “New Optimal Portfolio Return and Risk Estimates with and without Restrictions,” FRG2/08-09/1251, Hong Kong Baptist University grant, start date: 13-06-2009, completion date: 30-06-2010.
- S\$109,000 (HK\$590,000), Co-Investigator, New Optimal Portfolio Return and Risk Estimates with and without Restrictions, Risk Management Institute, National University of Singapore, 2009. start date: 1-05-2009, completion date: 30-04-2012, Reference numbers R-155-000-096-720 & R-155-000-096-646.
- HK\$43,520, Principal Investigator, “A Study of Diversification Theory by for Risk-Averse and Risk-Seeking Investors by Incorporating Majorization Theory,” Hong Kong Baptist University grant, start date: 1-04-2009, completion date: 28-02-2010, (FRG/08-09/I-18)
- RMB50,000, Co-Investigator, “Study on China's financial market openness and its integration with other major economies,” School of Finance, South-western University of Finance and Economics.
- HK\$30,400, Principal Investigator, “Hedging risk return with derivatives: comparison with stochastic dominance and mean-variance criteria,” Research Grants Council of Hong Kong (RGC) Germany/HK Joint Research Scheme 2008/2009 (code: G_HK 007/08).
- HK\$195,800, “Pseudo-Bayesian updating and market anomalies,” Research Grants Council of Hong Kong (RGC), start date: 01-10-2008, completion date: 30-09-2010 (Reference Number, 200908).
- HK\$83,760, Principal Investigator, “New Davidson and Duclos Test Statistics with Applications in Spot and Futures Markets,” Hong Kong Baptist University, start date: 26-07-2008, completion date: 25-07-2009, (FRG/07-08/II-60).

- HK\$43,520, Principal Investigator, “Assets Performance Testing with the Mean-Variance Ratio Statistics,” Hong Kong Baptist University, start date: 07-05-2008, completion date: 06-05-2009, (FRG/07-08/I-29).
- S\$52,500 (HK\$315,000), Co-Investigator, “Mean-Variance Analysis of Self-Financing Portfolios,” National University of Singapore, start date: 1 June 2007, completion date: 30 May 2008. (R-703-000-015-720)
- S\$14,472 (HK\$86,800), Principal Investigator, “Stochastic Dominance on Location-Scale family with Applications in Finance and Economics, specially for REIT, Stocks and Fixed Income Assets,” National University of Singapore, start date: 08/02/07, completion date: 28/02/08, (code: R-122-000-104-112)
- S\$82,150 (HK\$493,000), Co-Investigator, “Making Markowitz's Principle Practically Useful and its Applications to Finance,” National University of Singapore, start date: 1 Sept 2006, completion date: 30 Aug 2008, (R155-000-061-112).

RESEARCH-RELATED ACTIVITIES

1. My appointment as External Reviewer, External Assessor, External Examiner, and Supervisor by other Universities are as follows:

- Appointed as joint Supervisor by Professor Fathi Abid from FSEG University of Sfax for his PhD student Mroua Mourad on his thesis entitled “The Impact of Option Strategies in Financial Portfolios Performance” in 2002.
- Appointed as Co-supervisor for a Masters student from Department of Finance, National University of Singapore, in 2003.
- Invited by Professor Nic Groenewold, University of Western Australia, to be joint supervisor for his PhD student Elaine Loh on her thesis in the area of Technical Analysis in 2004
- Invited by Professor Aliya Khan from the Quaid-I-Azam University Islamabad Pakistan to be jointly supervisor for his Masters student Tahir M.F in 2004
- Professor Lam Kin, Department of Finance & Decision Sciences, Hong Kong Baptist University invited me to jointly supervise his PhD student Stephen, Taisheng Liu in his momentum strategy project in 2004.
- Professor Raymond Chan, Department of Mathematics of the Chinese University of Hong Kong invited me to jointly supervise his PhD student Michael Wong Chi Yan to apply Wavelet Analysis to Finance Forecasting in 2004.

- Professor Bai Zhidong from Department of Statistics, North-East Normal University and Department of Statistics and Applied Probability, National University of Singapore invited me to jointly supervise his masters student Wang Keyan, Zhang Bingzhi and his PhD students Liu Huixia and LiHua.
- Invited by Indian Institute of Technology Bombay to be external examiner for their PhD thesis in 2004.
- Invited by University of Mauritius to be External Examiner in 2004, 2005 and 2006 for their BSc (Hons) Economics final year programme in Econometrics and Finance including Econometrics II, Econometric Method and Application, Public Finance and International Financial markets and Institutions.
- Appointed as External Examiner by the Indian Institute of Technology for their PhD student in 2004, 2005.
- Invited to be External Examiner by Department of Finance and Decision Sciences, Hong Kong Baptist University, in 2006.
- Invited to be External Examiner by Department of Statistics, Hong Kong University, in 2007.
- Invited to be External Examiner by Department of Finance and Applied Statistics, Australia National University, in 2007.
- Invited to be External Examiner by Department of Economics, The Chinese University of Hong Kong, for their Masters students in 2003, 2004, 2005, 2007, 2012, 2014.
- Invited to be External Examiner by Department of Economics for their PhD candidates, Monash University in 2007, 2008, 2010.
- Invited to be External Reviewer by Wang Yanan Institute for Studies in Economics, Xiamen University, China in 2006.
- Invited to be External Examiner by Department of Mathematics, The Chinese University of Hong Kong, for their PhD student in 2005, 2008, 2014, 2015.
- Invited to be External Examiner by Department of Mathematics, Hong Kong University, for their Masters student in 2008, 2012.
- Invited to be External Examiner by Department of Mathematics, Hong Kong University, for their PhD students in 2009, 2011
- Invited to be External Examiner by Department of Economics, National

University of Singapore, in 2009.

- Invited to be External Reviewer by School of Management, Fudan University in 2009.
- Invited to be External Supervisor for Martín Egozcue for his PhD degree by Universidad de la Republica del Uruguay in 2010
- Invited to be External Examiner by Lincoln University for their Master of Commerce and Management students in 2010.
- Invited by Research Committee, the City University of Hong Kong to review their grant applicant in 2010.
- Invited to be External Examiner by Department of Economics and Finance, The City University of Hong Kong, for their DBA student 2011.
- Invited to be External Examiner by Department of Statistics (Risk Management), The Chinese University of Hong Kong, for their Masters students in 2004, 2008, 2009, 2010, 2011, 2012, 2013.
- Invited by United International College (UIC) Beijing Normal University-Hong Kong Baptist University to review their grant applications in 2012.
- Invited to be External Examiner by Department of Statistics and Applied Probability, National University of Singapore for their PhD student in 2013.
- Invited to be External Examiner by Department of Econometrics and Business Statistics, Monash University, Australia for their PhD student in 2013.
- Invited to serve as a Member of the Faculty Selection Committee, Lingnan University in 2014.
- Invited by Shuangzhe Liu and Milind Sathye from University of Canberra, Australia to be referee for their PhD students in 2014 and 2015.
- Invited to be External Reviewer by Macau University of Science and Technology in 2015.
- Invited by Chung Chi College, The Chinese University of Hong Kong to review entry for Chung Chi College Yu-Luan Shih Awards/Academic Creativity Awards 2015/2016.
- Invited by University of Malaya to be External Examiner for Doctoral Thesis Examination - Ho Yew Joe (EHA100002) in 2017.

- Invited by Department of Mathematics, Hong Kong Baptist University to be an external assessor of a Staff Selection Panel for the recruitment of an Assistant Professor of the Department of Mathematics, Hong Kong Baptist University in March 2017.
- Invited by International Conference on Scientific Computing to give an invited talk in the International Conference on Scientific Computing, in honor of Professor Raymond Chan's 60th birthday, to be held on December 5-8, 2018 in the Chinese University of Hong Kong.
- Invited by Faculty Economics and Business, Universitas Muhammadiyah Yogyakarta to give a talk on how to write paper in April 2019.
- Invited by Department of Economics and Finance, Hong Kong Shue Yan University to give a talk on "cointegration and causality" in June 2019.
- Invited by Department of Economics and Finance, Hong Kong Shue Yan University to be keynote speaker to give a talk on "Are the Combinations of Health Care sector and T-Bill one of the best choices for investment?" at the International Conference: Theoretical and Applied Econometrics Analysis held on 18 July, 2019.

2.I was invited to be referee or discussant for the following journals/conferences

Journals in Finance

Journal of Banking and Finance, Financial Review, Quantitative Finance, Pacific-Basin Finance Journal, Journal of Empirical Finance, European Financial Management, European Journal of Finance, Review of Quantitative Finance and Accounting, Applied Financial Economics, Multinational Finance Journal, International Journal of Theoretical and Applied Finance, Journal of International Financial Markets, Institutions & Money, Reviews of Futures Markets, Research in Finance, Frontiers in Finance and Economics, International Review of Economics and Finance, Finance India, Journal of Emerging Market Finance, International Journal of Revenue Management, Emerging Markets Finance and Trade, Management Research News, International Review of Applied Financial Issues and Economics, Managerial Finance, Accounting & Finance, International Review of Financial Analysis, Journal of Futures Markets, Asia-Pacific Financial Markets, Journal of Financial Risk Management, Finance Research Letters, Financial Innovation, Mathematics and Financial Economics

Journals in Economics

Review of Economics and Statistics, Economics, The Quarterly Review of Economics and Finance, Economic Modelling, International Economic Journal, Applied Economics, Empirical Economics, International Journal of Production

Economics, Energy Economics, Energy Journal, Economics Bulletin, International Review of Economics and Finance, Review of Development Economics, China Economic Review, Singapore Economic Review, Hong Kong Economic Association, Review of Applied Economics, International Economics and Finance Journal, Far Eastern Meeting of the Econometric Society, ASEAN Economic Bulletin, Review of Development Economics, Empirical Economics, International Journal of Business and Economics, Journal of Economic Integration, Journal of the Asia Pacific Economy, Economic Systems, Economic Papers, Economics E-Journal, Bulletin of Economic Research, South African Journal of Economics, North American Journal of Economics and Finance, Economics Research International, Economic Theory Bulletin, Journal of Quantitative Economics, Economics Letters

Journals in Econometrics

Journal of Econometrics, Journal of Applied Econometrics, Journal of Financial Econometrics, Studies in Nonlinear Dynamics & Econometrics

Journals in Mathematics and Statistics

Annals of Statistics, Journal of Business and Economic Statistics, Journal of Multivariate Analysis, Journal of Time Series Analysis, Statistical Papers, Journal of Statistical Computation and Simulation, Mathematics and Computers in Simulation, Mathematical Reviews, Chinese Statistical Association Conference, Computers and Mathematics with Applications, Applied Stochastic Models in Business and Industry, Applied Mathematics and Computation, Applied Mathematics Letters, IMA Journal of Management Mathematics, Journal of Statistical Theory and Practice, Computational Statistics and Data Analysis, Journal of Probability and Statistics, Communications in Statistics - Simulation and Computation, Hacettepe Journal of Mathematics and Statistics, Central European Journal of Mathematics, Mathematical Reviews, Journal of Applied Statistics, Applied Mathematical Modelling, Sankhya B, Advances in Statistics

Other Journals

Operations Research, Decision Sciences Institute, Annals of Operations Research, Omega Journal, Mathematical Reviews, Physica A, Information Sciences, Journal of Risk, European Journal of Operational Research, Advances in Decision Sciences, Journal of Applied Mathematics & Decision Sciences, Australian Institute of Management, Asia Pacific Journal of Management, Management Research News, Computational Management Science, Journal of Optimization Theory and Applications, International Journal of Information Technology & Decision Making, Applied Stochastic Models in Business and Industry, the IEEE Technology and Engineering Management Society, Risks, Knowledge-Based Systems, Sustainability, Quality & Quantity, Industrial & Engineering Chemistry Research, Mathematical Problems in Engineering.

3.I was invited to present talks by the following Universities/Institutions:

- Department of Economics, University of Pennsylvania, USA, 1988.
- International Round Table Conference on Teaching Statistics, Canada, 1992.
- Southwest University of Finance and Economics, China, 1996.
- Department of Statistics, University of Wisconsin-Madison, USA, 1997.
- Department of Economics and Finance, City University of Hong Kong, 1997.
- The School of Economics and Finance and The Economic and Financial Research Unit, Curtin University of Technology, Australia, 1999.
- The Association for Financial Engineering (Singapore) and Centre of Financial Engineering, 1999, 2001, 2002.
- Department of Mathematics, The Chinese University of Hong Kong, 2000.
- Department of Finance and Decision Sciences, Hong Kong Baptist University, 2001, 2002.
- Faculty of Commerce and Business Administration, The University of British Columbia, Canada, 2001.
- Department of Economics, The Chinese University of Hong Kong, 2001, 2002, 2004, 2007.
- APROS 2001 International Congress, Organization Theory in Transition: Transitional Societies; Transitional Theories, 3 - 5 Dec 2001.
- Department of Economics, University of Melbourne, 2002.
- Joint Workshop from NUS and Peking & Tsinghua Universities, Feb 2004.
- East Asian Institute, Singapore in April 2004.
- The Technical Analysts Society of Singapore, Singapore, 28 April 2004.
- International Conference on Business, Banking and Finance, 27-29 April 2004, in Spain.
- The 6th International Chinese Statistical Association Conference, 23 July 2004 in Singapore, Chair a session.
- Department of Finance and Decision Sciences, Hong Kong Baptist University, Hong Kong in January 2005.
- Department of Economics, Monash University, Australia, 9 March and 9 May 2005.
- Department of Finance and Accounting, Monash University, Australia, 8 April 2005.
- Department of Econometrics and Business Statistics, Monash University, Australia, 29 April 2005.
- The School of Banking and Finance at the University of Technology, Sydney, 13 May 2005.
- Department of Economics, The University of Western Australia, May 26, 2005.
- Department of Economics, Curtin University of Technology, Australia, May 27, 2005.
- Department of Mathematics and Statistics and Department of Operational Research, University of Melbourne, June 1, 2005.

- School of Mathematics and Statistics, North-East Normal University, China on July 28, 2005.
- Applied Mathematics Department of The Hong Kong Polytechnic University, on June 2, 2006.
- Department of Statistics, Tsinghua University, June 8, 2007.
- Department of Economics, The Chinese University of Hong Kong, June 15, 2007.
- Department of Applied Economics at National Chung Hsing University, Taichung, Taiwan, July 16, 2007.
- Department of Statistics and Graduate Institute of Statistics & Actuarial Science, Feng Chia University, July 17, 2007.
- Department of Economics, Seoul National University, on June 26, 2008.
- Division of Economics Seminars, Nanyang Technological University on 14 August 2009.
- Dresden University of Technology in June 2010
- Business School, Chiang Mai University, Thailand, 2011, 2012, 2014
- University of South Australia, Australia, July 2011
- Universität Augsburg, Germany, July 2013
- Xi'an Jiaotong University, October 2013, September 2015.
- National Chung Hsing University, Taiwan, March 2016
- Asia University, Taiwan, March 2016
- Department of Economics, Lingnan University, Hong Kong, September 2016
- University of Cambridge, September 15, 2016.
- Research Institute for Business, Hang Seng University of Hong Kong, February 2017.
- Business School, Feng Chia University, February 17, 2017.
- College of Finance, Feng Chia University, June 12, 2017.
- 2018年11月1日 成功大學會計系
- Research Institute for Business, Hang Seng University of Hong Kong, July 2018, November 2018.
- International Conference on Scientific Computing, December 5-8, 2018.

4.I have the following SSRN's top 10 downloaded papers:

- Our paper "Does the US IT Stock Market Dominate Other IT Stock Markets: Evidence from Multivariate GARCH Model" was listed on SSRN's Top Ten download list in Jan-Feb 2007.
- Our paper entitled "Does International Diversification and Home Bias are Substitute?" was listed on SSRN's Top Ten download list in May-September 2007.
- Our paper entitled "The Impact of Option Strategies in Financial Portfolios Performance: Mean-Variance and Stochastic Dominance Approaches" was listed on SSRN's Top Ten download list in June-October 2007.

- Our paper entitled “Gains from Diversification: A Majorization And Stochastic Dominance Approach” was listed on SSRN's top 10 papers for the Journal of SM: Analytical and the top 10 papers for the Journal of Stochastic Models, and it is listed in the top 10 papers for MRN Operations Research Network and the top 10 papers for OPER Subject Matter Journals from June 6, 2008 to August 5, 2008.
- Our paper entitled "Financial Astrology: Mapping the Presidential Election Cycle in US Stock Markets" was listed on SSRN's Top Ten download list for TPE: Other Political Institutions: The President & Executives (Topic) from January 2, 2008 to February 27, 2009, and listed on SSRN's Top Ten download list for Behavioral & Experimental Finance (Editor's Choice) eJournal, ERPN: Societies (Topic), PSN: Other Political Economy: Comparative Political Economy (Topic) and Political Institutions: Parties, Interest Groups & Other Political Organizations eJournal in December 2010.
- Our paper entitled “Gains from Diversification: A Majorization And Stochastic Dominance Approach” was listed on SSRN's top 10 papers for the Journal of SM: from October 3, 2008 to December 2, 2008, and listed on SSRN's Top Ten download list for OPER: Analytical (Topic) and Stochastic Models eJournal in December 2010.
- Dean Songsak Sriboonchitta, from Chiang Mai University invited me to present a paper at the Second Conference of the Econometric Society of Thailand held on 5-6 Jan, 2009.
- Teach the course “World Stock Markets, Anomalies and Behavioral Finance” at the MBA program in the Aarhus School of Business, Aarhus Universitet, Denmark, Summer 2009.
- Our paper entitled “An Improvement of the Sharpe-Ratio Test on Small Samples -- Mean-Variance Ratio Test” was listed on SSRN's Top Ten download list for ESMST: Statistical Decision Theory; Operations Research in April 2009 and in December 2010.
- Our paper entitled, "A Trinomial Test for Paired Data When There are Many Ties" was listed on SSRN's Top Ten download list for ERN: Hypothesis Testing (Topic) and ERN: Nonparametric Methods (Topic) in August 2009 and in December 2010.
- Our paper entitled, "Multivariate Linear and Non-Linear Causality Tests" was listed on SSRN's Top Ten download list for ERN: Time-Series Models (Multiple) (Topic) and ERN: Time-Series Models (Single) (Topic) in August 2009 and in December 2010.
- Our paper entitled, "Market Efficiency of Oil Spot and Futures: A

Mean-Variance and Stochastic Dominance Approach", was listed on SSRN's Top Ten download list for ERN: Econometric Modeling in Agriculture & Natural Resource Economics (Topic) in January 2010 and in December 2010.

- Our paper "A Markov Chain Quasi-Monte Carlo Method for Bayesian Estimation of Stochastic Volatility Model", was listed on SSRN's Top Ten download list for ERN: Bayesian Analysis (Topic) in February 2010.
- Our paper "Financial Astrology: Mapping the Presidential Election Cycle in US Stock Markets", was listed on SSRN's Top Ten download list for ERN: Political Systems (Topic) in February 2010.
- Our paper "A Markov Chain Quasi-Monte Carlo Method for Bayesian Estimation of Stochastic Volatility Model", was listed on SSRN's Top Ten download list for ERN: Bayesian Analysis (Topic) in March 2010.
- Our paper "Estimation of Cost of Capital and its Reliability", was listed on SSRN's Top Ten download list for ERN: Collecting, Estimating, & Organizing Microeconomic Data (Topic) and Econometrics: Data Collection & Data Estimation Methodology in March 2010 and in December 2010.
- Our paper "Market Efficiency of Oil Spot and Futures: A Mean-Variance and Stochastic Dominance Approach", was listed on SSRN's Top Ten download list for Econometrics eJournals in March 2010.
- Our paper "Mean-Variance Ratio Test, a Complement of Coefficients of Variation Test and Sharpe Ratio Test", was listed on SSRN's Top Ten download list for ERN: Computational Techniques (Topic) in March 2010.
- Our paper "Linearity and Stationarity of G7 Government Bond Returns", was listed on SSRN's Top Ten download list for ERN: Forecasting & Simulation (Monetary) (Topic) in March 2010 and in December 2010, listed on SSRN's Top Ten download list for ERN: Econometric Modeling in Macroeconomics (Topic) in March 2010, and listed on SSRN's Top Ten download list for Macroeconomics: Monetary & Fiscal Policies eJournal in October 2010.
- Our paper "Stochastic Dominance Relationships Between Spot and Futures Markets: International Evidences on Market Efficiency", was listed on SSRN's Top Ten download list for ERN: Financial Markets (Topic) in April 2010.
- Our paper "Gruss-Type Bounds for the Covariance of Transformed Random Variables", was listed on SSRN's Top Ten download list for ERN: Estimation (Topic) and ERN: Model Construction & Estimation (Topic) in April 2010.
- Our paper "A New Pseudo Bayesian Model with implications to Financial Anomalies and investors' behaviors", was listed on SSRN's Top Ten download

list for ERN: Bayesian Analysis (Topic) in May 2010.

- Our paper “Multivariate Causality Tests with Simulation and Application” was listed on SSRN's Top Ten download list for ERN: Simulation Methods (Topic), ERN: Time-Series Models (Multiple) (Topic) and Econometrics: Multiple Equation Models eJournal in June 2010.
- Our paper "New Evidence on the Relation between Return Volatility and Trading Volume", was listed on SSRN's Top Ten download list for ERN: Model Construction & Estimation (Topic) and ERN: Other Econometrics: Applied Econometrics & Modeling (Topic).
- Our paper “Prospect Theory, Indifference Curves, and Hedging Risks”, was listed on SSRN's Top Ten download list for ERN: Behavioral Economics (Topic) in July 2010.
- Our paper "Robust Estimation and Forecasting of the Capital Asset Pricing Model” was listed on SSRN's Top Ten download list for ERN: Other Econometrics: Applied Econometrics & Modeling (Topic) in August 2010.
- Our paper "Multivariate Stochastic Dominance for Risk Averters and Risk Seekers", was listed on SSRN's Top Ten download list for ERN: Dynamic Stochastic General Equilibrium Models (Topic), ERN: Other Econometrics: Multiple Equation Models (Topic), Econometrics: Multiple Equation Models eJournal and Microeconomics: General Equilibrium & Disequilibrium Models eJournal in September 2010 and in December 2010.
- Our paper "New Evidence on the Relation between Return Volatility and Trading Volume", was listed on SSRN's Top Ten download list for Capital Markets: Market Microstructure eJournal in September 2010.
- Our paper "Portfolio Management during Epidemics: The Case of SARS in China", was listed on SSRN's Top Ten download for Chinese Studies eJournal, EAS Subject Matter eJournals and HRN East Asian Studies Research Network in September 2010, and listed on SSRN's Top Ten download list for PSN: Health (Topic) in Oct 2010.
- Our paper "Multivariate Stochastic Dominance for Risk Averters and Risk Seekers", was listed on SSRN's Top Ten download list for ERN: Uncertainty & Risk Modeling (Topic) in Oct 2010.
- Our paper "A Gravity Analysis of International Stock Market Linkages", was listed on SSRN's Top Ten download list for ERN: Econometric Modeling in International Economics (Topic) in November 2010, and listed on SSRN's Top Ten download list for Econometrics: Single Equation Models in November 2010, listed on SSRN's Top Ten download list for Econometrics: Single

Equation Models eJournal in Dec 2010.

- Our paper "Revisiting Grüss's Inequality: Covariance Bounds, QDE but not QD Copulas, and Central Moments", was listed on SSRN's Top Ten download list for ERN: Other Econometrics: Econometric & Statistical Methods - Special Topics (Topic) in Nov 2010 and in Dec 2010.
- Our paper "Does International Diversification Substitute for Home Bias?", was listed on SSRN's Top Ten download list for ERN: Optimization Techniques; Programming Models; Dynamic Analysis (Topic) in Nov 2010.
- Our paper "A Gravity Analysis of International Stock Market Linkages", was listed on SSRN's Top Ten download list for Capital Markets: Market Microstructure eJournal and International Finance eJournal in Dec 2010.
- Our paper "Revisiting Grüss's Inequality: Covariance Bounds, QDE but not QD Copulas, and Central Moments", was listed on SSRN's Top Ten download list for Philosophy & Methodology of Economics eJournal in Dec 2010.
- Our paper "Evolution of Dollar/Euro Exchange Rate Before and After the Birth of Euro and Policy Implications", was listed on SSRN's Top Ten download list for Public Economics: Fiscal Policies & Behavior of Economic Agents eJournal in December 2010.
- Our paper "A NEW PSEUDO BAYESIAN MODEL FOR STOCK RETURNS IN FINANCIAL CRISIS", was listed on SSRN's Top Ten download list for ERN: Bayesian Analysis in May 2011.
- Our paper "PROSPECT PERFORMANCE EVALUATION: MAKING A CASE FOR A NON-ASYMPTOTIC UMPU TEST", was listed on SSRN's Top Ten download list for ERN: Computational Techniques (Topic) in January 2012.
- Our paper, "AN IMPROVED ESTIMATION TO MAKE MARKOWITZ'S PORTFOLIO OPTIMIZATION THEORY USERS FRIENDLY AND ESTIMATION ACCURATE WITH APPLICATION ON THE US STOCK MARKET INVESTMENT", was listed on SSRN's Top Ten download list for: ERN: Optimization Techniques; Programming Models; Dynamic Analysis (Topic) in January 2012.
- Our paper, "AN IMPROVED ESTIMATION TO MAKE MARKOWITZ'S PORTFOLIO OPTIMIZATION THEORY USERS FRIENDLY AND ESTIMATION ACCURATE WITH APPLICATION ON THE US STOCK MARKET INVESTMENT", was listed on SSRN's Top Ten download list for: Econometrics: Mathematical Methods & Programming eJournal in Jan 2012.

- Our paper, "AN IMPROVED ESTIMATION TO MAKE MARKOWITZ'S PORTFOLIO OPTIMIZATION THEORY USERS FRIENDLY AND ESTIMATION ACCURATE WITH APPLICATION ON THE US STOCK MARKET INVESTMENT", was listed on SSRN's Top Ten download list for: ERN: Portfolio Optimization (Topic) in Feb 2012.
- Our paper, "PROSPECT PERFORMANCE EVALUATION: MAKING A CASE FOR A NON-ASYMPTOTIC UMPU TEST", was listed on SSRN's Top Ten download list for: ERN: Model Construction & Estimation (Topic) in Feb 2012.
- Our paper, "PROSPECT PERFORMANCE EVALUATION: MAKING A CASE FOR A NON-ASYMPTOTIC UMPU TEST", was listed on SSRN's Top Ten download list for: Econometrics: Econometric Model Construction, Estimation & Selection eJournal in March 2012.
- Our paper, "OPTIMAL OUTPUT FOR THE REGRET-AVERSE COMPETITIVE FIRM UNDER PRICE UNCERTAINTY", was listed on SSRN's Top Ten download list for: ERN: Firm Behavior & Competition and ERN: Other Microeconomics: Production, Market Structure & Pricing in March 2012.
- Our paper, "OPTIMAL OUTPUT FOR THE REGRET-AVERSE COMPETITIVE FIRM UNDER PRICE UNCERTAINTY", was listed on SSRN's Top Ten download list for: ERN: Uncertainty & Risk Modeling in April 2012.
- Our paper, "OPTIMAL OUTPUT FOR THE REGRET-AVERSE COMPETITIVE FIRM UNDER PRICE UNCERTAINTY", was listed on SSRN's Top Ten download list for: ERN: Other Microeconomics: Production, Market Structure & Pricing in April and May 2012.
- Our paper, "A NEW PSEUDO-BAYESIAN MODEL FOR INVESTORS' BEHAVIORS IN FINANCIAL CRISES", was listed on SSRN's Top Ten download list for: Accounting Theory - Analytical Models eJournal, ERN: Bayesian Analysis (Topic), ERN: Behavioral Finance (Microeconomics) (Topic) and ERN: Model Construction & Estimation (Topic) in July 2012.
- Our paper, "A NEW PSEUDO-BAYESIAN MODEL FOR INVESTORS' BEHAVIORS IN FINANCIAL CRISES", was listed on SSRN's Top Ten download list for: Accounting Theory - Analytical Models eJournal in July 2012.
- Our paper, "A GENERAL OPTIMAL INVESTMENT MODEL IN THE PRESENCE OF BACKGROUND RISK", was listed on SSRN's Top Ten download list for: ERN: Other Microeconomics: Intertemporal Consumer

Choice & Savings (Topic) in August 2012.

- Our paper, "A GENERAL OPTIMAL INVESTMENT MODEL IN THE PRESENCE OF BACKGROUND RISK", was listed on SSRN's Top Ten download list for: Microeconomics: Intertemporal Consumer Choice & Savings eJournal in September 2012.
- Our paper, "PROFITEERING FROM BUBBLES: A STUDY OF THE ASIAN FINANCIAL CRISIS, DOT-COM BUBBLE, AND SUB-PRIME CRISIS", was listed on SSRN's Top Ten download list for: ERN: Speculation (Topic), ERN: Speculation (Topic), Econometric Modeling: International Financial Markets - Volatility & Financial Crises eJournal, Econometric Modeling: International Financial Markets - Volatility & Financial Crises eJournal, Econometric Modeling: International Financial Markets eJournals and Econometric Modeling: International Financial Markets eJournals in October 2012.
- Our paper, "PROFITEERING FROM BUBBLES: A STUDY OF THE ASIAN FINANCIAL CRISIS, DOT-COM BUBBLE, AND SUB-PRIME CRISIS", was listed on SSRN's Top Ten download list for: ERN: Speculation (Topic) in February 2013.
- Our paper, "MOMENT CONDITIONS FOR ALMOST STOCHASTIC DOMINANCE", was listed on SSRN's Top Ten download list for: ERN: Other Econometrics: Mathematical Methods & Programming (Topic), ERN: Statistical Decision Theory; Operations Research (Topic) and Operations Research eJournal in December 2013.
- Our paper "Stochastic Dominance Analysis of iShares" is one of the most cited papers in European Journal of Finance in 2013.
- Our paper, "MOMENT CONDITIONS FOR ALMOST STOCHASTIC DOMINANCE", was listed on SSRN's Top Ten download list for: Econometrics: Econometric & Statistical Methods - Special Topics eJournal in Jan 2014.
- Our paper, "AUTOMATED GOLD TRADING WITH MT4", was listed on SSRN's Top Ten download list for: ERN: Other Econometric Modeling: Commodity Markets (Topic) and Econometric Modeling: Commodity Markets eJournal in July 2014.
http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2457098
- Our paper, "AUTOMATED TRADING WITH GENETIC-ALGORITHM NEURAL-NETWORK RISK CYBERNETICS: AN APPLICATION ON FX MARKETS", was listed on SSRN's Top Ten download list for: ERN: Neural Networks & Related Topics (Topic) in September 2014.

http://papers.ssrn.com/sol3/papers.cfm?abstract_id=1687763

- Our paper, "FINANCIAL ASTROLOGY: MAPPING THE PRESIDENTIAL ELECTION CYCLE IN US STOCK MARKETS", was listed on SSRN's Top Ten download list for: Political Institutions: The President & Executives eJournal on 18 October 2014.
<http://papers.ssrn.com/sol3/topten/topTenResults.cfm?groupId=999189&netorjrn1=jrn1>
- Our paper, "A NOTE ON ALMOST STOCHASTIC DOMINANCE AND GENERALIZED ALMOST STOCHASTIC DOMINANCE", was listed on SSRN's Top Ten download list for: ERN: Other Econometrics: Mathematical Methods & Programming (Topic) in December 2014.
http://papers.ssrn.com/sol3/papers.cfm?abstract_id=2494717
- Our paper, "TESTS FOR RICHNESS AND POORNESS: A STOCHASTIC DOMINANCE ANALYSIS OF INCOME DISTRIBUTIONS", was listed on SSRN's Recent Top Ten download list for: ERN: Equity, Justice, Inequality, & Other Normative Criteria & Measurement (Topic) in June 2015.
- Our paper, "TESTS FOR RICHNESS AND POORNESS: A STOCHASTIC DOMINANCE ANALYSIS OF INCOME DISTRIBUTIONS", was listed on SSRN's Top Ten download list for: ERN: Poverty & Inequality (Topic) and ERN: Wealth, Income, & Wage Distribution (Topic) on June and July 2015.
- Our paper, "ANALYZING THE HONG KONG STOCK MARKET STRUCTURE: A COMPLEX NETWORK APPROACH", was listed on SSRN's Top Ten download list for: IO: Empirical Studies of Firms & Markets eJournal in July 2015.
- Our paper, "ANALYZING THE HONG KONG STOCK MARKET STRUCTURE: A COMPLEX NETWORK APPROACH", was listed on SSRN's Top Ten download list for: Organizations & Markets: Formal & Informal Structures eJournal in September 2015.

<http://papers.ssrn.com/sol3/topten/topTenResults.cfm?groupId=2543967&netorjrn1=jrn1>

- Our paper "GARCH and Volume Effects in the Australian Stock Markets" was listed in the list of the most read papers by Annals of Financial Economics in 2015.
- Our paper "A NEW PRINCIPAL-COMPONENT APPROACH TO MEASURE THE INVESTOR SENTIMENT", was listed on SSRN's Top Ten download list for: Econometric Modeling: International Financial Markets - Emerging Markets eJournal in Aug 2015.

- Our paper “An Improved Estimation to Make Markowitz's Portfolio Optimization Theory Users Friendly and Estimation Accurate with Application on the US Stock Market Investment” reached 300 views by September 2015 under Researchgate.net
- Our paper, "A NOTE ON STOCHASTIC DOMINANCE AND THE OMEGA RATIO", was listed on SSRN's Top Ten download list for: ERN: Other Econometrics: Econometric & Statistical Methods - Special Topics (Topic) in October 2016.
ERN: Other Econometrics: Econometric & Statistical Methods - Special Topics (Topic) Top Ten.
- Our paper, "MEAN-VARIANCE AND STOCHASTIC DOMINANCE ANALYSIS OF GLOBAL EXCHANGE-TRADED FUNDS", was listed on SSRN's Top Ten download list for: PSN: Global Markets (Topic) in June 2016.
- Our paper, "WHY INVESTORS BUY INSURANCE AND TRY THEIR LUCK WITH LOTTERIES AS WELL?", was listed on SSRN's Top Ten download list for: ERN: Experimental Individual Decision Making (Topic) in 17 June 2017.
- Our paper, "COMPARISON THE PRODUCTION BEHAVIORS OF REGRET-AVERSE AND PURELY RISK-AVERSE FIRMS", was recently listed on SSRN's Top Ten download list for: ERN: Firm Behavior (IO: Empirical) (Topic) in November 2017.
- our paper, "SPECIFICATION TESTING OF PRODUCTION IN A STOCHASTIC FRONTIER MODEL", was recently listed on SSRN's Top Ten download list for: Macroeconomics: Production & Investment eJournal in November 2017.
- Our paper, "SPECIFICATION TESTING OF PRODUCTION IN A STOCHASTIC FRONTIER MODEL", was recently listed on SSRN's Top Ten download list for: Econometrics: Econometric & Statistical Methods - General eJournal in December 2017.
- Our paper, "MEAN-VARIANCE, MEAN-VAR, MEAN-CVAR MODELS FOR PORTFOLIO SELECTION WITH BACKGROUND RISK", was recently listed on SSRN's Top Ten download list for: ERN: Other Econometric Modeling: Capital Markets - Risk (Topic) in January 2018.
- Our paper, "MANAGEMENT INFORMATION, DECISION SCIENCES, AND FINANCIAL ECONOMICS: A CONNECTION", was recently listed on SSRN's Top Ten download list for: ERN: Knowledge Management & Innovation (Topic) in Februray 2018.
- Our paper, "MANAGEMENT INFORMATION, DECISION SCIENCES, AND FINANCIAL ECONOMICS: A CONNECTION", was recently listed on SSRN's Top Ten download list for: ERN: Collecting, Estimating, & Organizing Microeconomic Data (Topic), ERN: Discrete Regression & Qualitative Choice Models (Single) (Topic), ERN: Panel Data Models (Multiple) (Topic) and Econometrics: Data Collection & Data Estimation Methodology eJournal in Februray 2018.

- Our paper, "MANAGEMENT INFORMATION, DECISION SCIENCES, AND FINANCIAL ECONOMICS: A CONNECTION", was recently listed on SSRN's Top Ten download list for: Econometrics: Single Equation Models eJournal in February 2018.
- Our paper, "MANAGEMENT INFORMATION, DECISION SCIENCES, AND FINANCIAL ECONOMICS: A CONNECTION", was recently listed on SSRN's Top Ten download list for: ERN: Knowledge Management & Innovation (Topic) in February 2018.
- Our paper, "MANAGEMENT INFORMATION, DECISION SCIENCES, AND FINANCIAL ECONOMICS: A CONNECTION", was recently listed on SSRN's Top Ten download list for: Econometrics: Multiple Equation Models eJournal in February 2018.
- Our paper, "REPURCHASE INTENTION OF KOREAN BEAUTY PRODUCTS AMONG TAIWANESE CONSUMERS", was recently listed on SSRN's Top Ten download list for: ERN: Consumption, Preferences, & Savings (Topic), ERN: Consumption; Saving (Consumption) (Topic), Global Business Issues eJournal, INTL Subject Matter eJournals, INTL: Economic & Financial Issues (Topic), International Environment of Global Business eJournals, MRN International Business & Management Network and Microeconomics: Intertemporal Consumer Choice & Savings eJournal in February 2018.
- Our paper, "REPURCHASE INTENTION OF KOREAN BEAUTY PRODUCTS AMONG TAIWANESE CONSUMERS", was recently listed on SSRN's Top Ten download list for: Macroeconomics: Consumption, Saving, & Wealth eJournal in February 2018.
- Our paper, "BIG DATA, COMPUTATIONAL SCIENCE, ECONOMICS, FINANCE, MARKETING, MANAGEMENT, AND PSYCHOLOGY: CONNECTIONS", was recently listed on SSRN's Top Ten download list for: Econometrics: Multiple Equation Models eJournal in March 2018.
- Our paper, "BIG DATA, COMPUTATIONAL SCIENCE, ECONOMICS, FINANCE, MARKETING, MANAGEMENT, AND PSYCHOLOGY: CONNECTIONS", was recently listed on SSRN's Top Ten download list for: Econometrics: Econometric & Statistical Methods - General eJournal in March 2018.
- Our paper, "MANAGEMENT INFORMATION, DECISION SCIENCES, AND FINANCIAL ECONOMICS: A CONNECTION", was recently listed on SSRN's Top Ten download list for: Organizations & Markets: Policies & Processes eJournal in March 2018.
- Our paper, "DECISION SCIENCES, ECONOMICS, FINANCE, BUSINESS, COMPUTING, AND BIG DATA: CONNECTIONS", was recently listed on SSRN's Top Ten download list for: ERN: Estimation (Topic), ERN: Hypothesis Testing (Topic), ERN: Statistical Decision Theory; Operations Research (Topic) and Econometrics: Econometric & Statistical

Methods - General eJournal in March 2018.

- Our paper, "THE INTEGRATION OF THE CHINESE STOCK MARKETS FOLLOWING THE SHANGHAI-HONG KONG STOCK CONNECT: EVIDENCE FROM COINTEGRATION, LINEAR, AND NONLINEAR CAUSALITY ANALYSIS", was recently listed on SSRN's Top Ten download list for: ERN: Eurasia (Topic) and ERN: Financial Markets, Saving & Capital Investment in Developing Economies (Topic) in April 2018.
- Our paper, "DECISION SCIENCES, ECONOMICS, FINANCE, BUSINESS, COMPUTING, AND BIG DATA: CONNECTIONS", was recently listed on SSRN's Top Ten download list for: Econometrics: Econometric & Statistical Methods - Special Topics eJournal in April 2018.
- our paper, "WHY DID WARRANT MARKETS CLOSE IN CHINA BUT NOT TAIWAN?", was recently listed on SSRN's Top Ten download list for: ERN: Asia & Pacific (Emerging Markets) (Topic) and Econometric Modeling: International Financial Markets - Emerging Markets eJournal.

5.I have the following most cited papers:

- Our paper "Extension of stochastic dominance theory to random variables" is ranked one of the top 5 most cited papers by RAIRO - Operations Research in 2012 and 2013.
- Our paper "Extension of stochastic dominance theory to random variables" is ranked the top 6th most cited paper by RAIRO - Operations Research in 2014 and 2015.

<https://journals.cambridge.org/action/displayJournal?jid=ROE>

- Our paper "Stochastic Dominance and Behavior towards Risk: The Market for iShares" is ranked the second most cited paper in Annals of Financial Economics in 2013, 2014, 2015, and 2016 see <http://www.worldscientific.com/worldscinet/afe?null&journalTabs=read>
- Our paper "Stochastic Dominance Analysis of iShares" is one of the most cited papers in European Journal of Finance in 2013 and 2014.

<http://www.tandfonline.com/action/showMostCitedArticles?journalCode=rejf20#.U3R6yRNZqic>

6.I have the following most read papers:

- Our paper “Stochastic Dominance and Behavior towards Risk: The Market for iShares” is ranked the second most read paper in Annals of Financial Economics in 2013, 2014, 2015, and 2016 see <http://www.worldscientific.com/worldscinet/afe?null&journalTabs=read>
- Our paper “GARCH and Volume Effects in the Australian Stock Markets” is listed as one of the most read papers in Annals of Financial Economics in 2016, and 2017 see
- <http://www.worldscientific.com/action/showMostReadArticles?journalCode=afe>

7.Other Information:

- I was invited by Professors Robert Miller and Howard Thompson to conduct research in both the Graduate School of Business and the Department of Statistics of University of Wisconsin-Madison in 1996. During this period, I published three working papers. Of the three papers, two were published in international journals.
- I was invited by Moti Lai Tiku, the Who's Who Intelligence Medal winner to be Visiting Professor and conduct research at Mathematics and Statistics Department of McMaster University, Canada in 1997. I published three working papers for my research at the McMaster University. All the papers were published in international journals.
- I was invited by Ferguson Professor Chi Kwong Li to conduct research in the College of William and Mary, USA in 1997. We completed two research papers which were published in international journals.
- In 1999, I was invited by Professor Henry Y Wan, the Louis E Levy Medal winner from Cornell University to conduct research with him. We have completed a paper on financial crisis and presented it at the International Conference: *The Asian Crisis, II*, in Jan 2000. The paper was published in the WEBSITE <http://faculty.washington.edu/karyiu/confer/Sea00/papers/>. It was also translated and summarized by Soon Bong Yoon, Chief Knowledge Officer at Samsung Economic Research Institute in Seoul, into Korean and put on the Institute's homepage, <http://seriecon.seri21.org>. The paper was also accepted for publication in Japanese Economic Review.
- I was invited by Professor William T. Ziemba, Alumni Professor of Financial Modeling and Stochastic Optimization, Faculty of Commerce and Business Administration, The University of British Columbia, Canada, to visit the

university in 2001. He also invited me to lecture in his course “World Stock Markets: Anomalies and Behavioral Finance” and to present a paper in their faculty.

- I was invited by Professors Ella Mae Matsumura and Kam-Wah Tsui from the Graduate School of Business and the Department of Statistics in the university of Wisconsin-Madison in 2001 to conduct research.
- Professor Hong Eun-Pyo, Head of Production and Sales Indicators Unit, Organisation for Economic Co-operation and Development (OECD) invited me to OECD in Paris to work with him to overcome the missing value and the interpolation problems for their leading indicators in 2002 and invited me to work on a Business Cycle project in 2004.
- I was invited by Cornell University to attend the conference entitled “Scientific Conference on International and Development Economics in Honor of Henry Y. Wan, Jr.” held in September 2003 in honors of Professor Henry Jr Wan and invited to be a discussant. I was the only academician from Singapore being invited to honor Professor Wan.
- I was invited by Professor Dietrich K. Fausten, Acting Head of Department of Economics, Monash University, Australia to visit his Department in 2005 and give lectures on “Hedging and Uncertainty”.
- In 2004, Professor Hans NE Byström, Department of Economics of Lund University, Sweden invited me to visit their university, present a paper and conduct research with him.
- Professors Michael McAleer and Jiti Gao, The University of Western Australia invited me to be a member of the International Program Committee of the International Conference on Time Series Econometrics, Finance and Risk, which was held at The University of Western Australia from 29 June to 1 July 2006.
- Professor Ercan Balabanhas invited me to serve on the International Executive Committee and to co-Chair the *Emerging Markets Finance and Economics Conference* in Istanbul on 6-8 September 2006. He also invited me to be member of the Editorial Board of the journal.
- Professor Philip L.H. Yu invited me to deliver an invited talk in the International Workshop on the Scientific Computing: Models, Algorithms and Applications to be held during Dec 7-9, 2006 and pay for my trip.
- I was invited by Professor Tsorng-Chyi Hwang, Head of the Department of Applied Economics at National Chung Hsing University, Taichung, Taiwan, to be an invited speaker to give a talk in the "International Workshop on Finance

and Risk", to be held at National Chung Hsing University from 15-16 July 2007.

- I was invited by Professor Cathy W. S. Chen, Department Head of Department of Statistics and Graduate Institute of Statistics & Actuarial Science, Feng Chia University to give a talk at Feng Chia University on 17 July 2007.
- I was invited to give a talk at “Financial Data Mining and Modelling” session, at the 56th meeting of ISI in Lisbon, Portugal, in August 2007.
- I was invited to write an endorsement to the third edition of Haim Levy’s book, *Stochastic Dominance* in 2015.
- I am the most downloaded researcher from Hong Kong Baptist University in 2015 by ResearchGate.
- I was invited by both Journal of Health and Medical Economics and Journal of Informatics and Data Mining to contribute an opinion article in the inaugural issue in 2015.
- I was invited by International Journal of Economics & Management Sciences to contribute an Editorial/Opinion/Research/Review article in their May 2016 issue.
- I was invited by Yan Chen, Daniel Kahneman Collegiate Professor of Information, University of Michigan to contribute my feedback on the quality of Wikipedia articles related to utility models & prospect theory in May 2016
- I was invited by Yan Chen, Daniel Kahneman Collegiate Professor of Information, University of Michigan to contribute a write-up on ‘Stochastic Dominance’ to Wikipedia in June 2016.
- I was invited by Professor Oliver Linton to give a talk to a conference on stochastic dominance theory and applications to be held at trinity college Cambridge, September 14-16, 2016.
- I was invited by Professor Syed Ali Raza to give a talk in the International Conference in the field of Management Sciences on 20th & 21st May, 2017 in Pakistan.
- I was invited by Professor Wen-Yen Hsu, Dean, College of Finance, Feng Chia University to give a talk on risk measure and stochastic dominance on June 12, 2017
- There are some programs have already used our approaches in their work, see, for example,

SERVICES AND CONSULTANCY

- Invited to conduct a series of lectures in Business Mathematics and Statistics for a group of finance and non-finance executives at Monash University and Institute of Banking and Finance, Singapore. (1995)
- Advisor to Government Parliamentary Committee for Communications on Improvement to Vehicle Quota System in Singapore (1996)
- Consultant for Project “The Study of Completed Private Developments within Tree Conservation Areas” of National Parks Board, Singapore (1998)
- Conducted a course on Compilation & Seasonal Adjustment of Time Series for Statisticians and Statistical Officers upon invitation by Singapore Department of Statistics (2001)
- Advisor to Junghans Systems Business Development Project Team upon invitation by EganaGoldpfeil (Holdings) Limited (2001)
- Conducted a 3-day workshop titled “Advances in Time Series Analysis” in Korea upon invitation by the International Association for Official Statistics and the Statistical Institute for Asia and the Pacific, United Nations (2001).
- In 2002, I was appointed by the Ministry of Education, Singapore to translate their circulars of the issue in Finance and Economics.
- Appointed by Corporate Advisory Services Limited to develop a cost-effective structure for public flotation and to enhance efficiency of post IPO fund raising (2002)
- I was appointed as the representative vested with full authority to establish a research collaboration team with Professor R.D. Terrell, Emeritus Professor and Professor Jack Penm at the Australian National University since 2002.
- Appointed by the Government Department of Statistics to supervise a team to estimate and forecast the effect of sudden changes in Singapore Economics due to the Asian Financial Crisis, SARS and other factors (2003)
- Conducted a workshop on stock market upon invitation by Singapore Microcomputer Society (June 2003)
- Conducted a workshop on Technical Analysis and Fundamental Analysis in Stock Market for Investment Professionals upon invitation by The Great Eastern Life Assurance Co Ltd(October2003)
- Consultant to E-Chartbook, Singapore (since May 2003)
- Consultant to SinoSing Center for Education and Cultural Exchange, appointed by former Politician Professor Vasoo(since October 2003)
- Invited by Michael B. Gordy to solve the econometric problem in the Board of Governors of the Federal Reserve System, Washington, USA (October 2003).
- Conducted a workshop entitled “Will STI Peak in 2008? -A Lesson from USA” upon invitation by Singapore Microcomputer Society to on February 20, 2004.
- Conducted a research on applying VaR to compute the insurance policy premium and investment strategies upon appointment by The Great Eastern Life Assurance Co Ltd (2004)
- Conducted an evaluation of projects of the Hong Kong Research Grants Council

- upon appointment of the Council (2004)
- Initiated a project to study the Business Cycles upon invitation by Head of the Statistics Division in OECD (2004)
- Conducted a workshop on “China's Stock Markets Going Global” upon invitation by the East Asian Institute to on April 23, 2004.
- Conducted a review on the teaching programme on applied econometrics and quantitative methods of University of Mauritius (2004)
- Conducted a one-day workshop on Wealth Management upon appointment by The Great Eastern Life Assurance Co Ltd.
- Presented at seminar on “Cycle analysis and its application on Singapore Market, Will STI go to 4300 in 2008?” upon invitation by the Technical Analysts Society of Singapore on April 28, 2004.
- Provided consultancy to Corporate Advisory Services Limited seeks on Financial Resources Rules (2004).
- Consultant for developing models for actual investment, trading or risk management, appointed by Algorithms Research & Trading (2004)
- Provided consultancy on Econometrics and Forecasting of equity investment for Sigma Delphi Ltd, UK (2004)
- Conducted training programs in quantitative investment for NUS gifted students (2004)
- Conducted an evaluation on projects of Hong Kong Research Grants Council upon appointment of the Council (2005)
- Consultant for policyconsultancy.com (from 2005)
- Consultant for MrYeong Wai Cheong, Founder and CEO of Algorithms Trading and Research and Chairman and CEO, American Bourses Corporation (since 2005).
- Conducted an evaluation on projects of Hong Kong Research Grants Council upon appointment of the Council (January 2006)
- CEO, LTM Consulting Pte Ltd, appointment by MrYeong Wai Cheong and CEO of Algorithms Trading and Research and Chairman and CEO, American Bourses Corporation (since January 2006)
- Provided consultancy for The Yomiuri Shimbun Singapore Bureau on the issue of Singapore being an international financial center (June 2006)
- Provided consultancy for Asia TV on GST issues in Hong Kong (July 2006)
- Provided consultancy for East Asia Training & Consultancy Pte Ltd and Ministry of Finance on “Time Series Econometrics using Eviews 5” (June 2007)
- Provided consultancy for East Asia Training & Consultancy Pte Ltd on “Macroeconometric & Financial Modeling and Forecasting using EViews 5” (Nov 2007).
- Applied International Business Conference 2008 organized by the Labuan Bulletin of International Business and Finance invited me to rank top three submitted papers in 2008.
- Provided consultancy for East Asia Training & Consultancy Pte Ltd on “Macroeconometric & Financial Modeling and Forecasting using EViews 5” (March 2008 and June 2009).
- Book review of “The Lottery Mindset: Behavioural Investing” for Palgrave

Macmillan UK, 2013.

- Invited by the CASH Algo Finance Group Limited to develop new trading strategies, 2014-2016.
- Invited by Emerald Publishing to provide a review for a book series of the World Finance Conference in 2017.
- Invitation to be Reviewer for Competitive Research Funding Schemes for the Local Self-financing Degree Sector under Research Grants Council to assess their applicant's proposal in 2018.

PUBLICATIONS

I have published 4 books and 3 books forthcoming, 31 papers in chapters of books, 2366(236)[242] refereed journal papers, 24 regional journal papers, and others, including 190(190)[195] papers published in journals listed in SCI/SSCI/SJR/AJG/ABS/Scopus/ESCI/ESSCI/ABDC. Among them, there are 2, 5, 3, and 9 papers are published in journals classified as SJR Quartile Q1, Q2, Q3, and Q4; 11[12], 23[24], 40[41], 18 papers are published in journals classified as AJG 2015 4, 3, 2, and 1, respectively, in which the numbers in () and [] are included papers under conditional acceptance and under first, second, third revision, respectively. I have many published papers with good JCR ranking. For example, I publish a paper in Scientific Reports which is under NATURE and is classified as Q1 in JCR.

International Journals

1. Wong, W.K. and R.B. Miller, (1990), "Repeated Time Series Analysis of ARIMA-Noise Models", Journal of Business and Economic Statistics, 8(2), 243-250.

SJR Quartile = Q1, AJG 2015 = 4, ABS 2010 = 3, ABS 2009 = 4, Impact factor = 2.241; 5-year impact factor = 2.928, Citations from Mendeley = 19, Web of science citation = 10, Google Scholar citations = 20, Researchgate citation = 42

2. Matsumura, E.M., K.W. Tsui and W.K. Wong, (1990), "An Extended Multinomial-Dirichlet Model for Error Bounds for Dollar-Unit Sampling", Contemporary Accounting Research, 6(2-I), 485-500.

AJG 2015 = 4, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 1.263; 5-year impact factor = 2.180, ISI Journal Citation Reports © Ranking: 2014: 28/88 (Business Finance), Google Scholar citations = 57, Researchgate citation = 37

3. Thompson, H E and W K Wong, (1991), "On the Unavoidability of 'Unscientific' Judgment in Estimating the Cost of Capital", Managerial and Decision

Economics, 12, 27-42.

AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 1.07, Google Scholar citations = 47, Researchgate citation = 33

4. Aryee, S and W K Wong, (1995), "Factors Influencing The Formation of Union Attitudes," New Zealand Journal of Industrial Relations/New Zealand Journal of Employment Relations, 20, 3, 267--285.

Google Scholar citations = 2

5. Thompson, H.E. and W.K. Wong, (1996), "Revisiting 'Dividend Yield Plus Growth' and Its Applicability", Engineering Economist, Winter, 41(2), 123-147.

Impact factor = 0.844; 5-year impact factor = 0.8

Google Scholar citations = 43, Researchgate citation = 27, Citations from Mendeley = 7

6. Phang, S Y, W K Wong and N C Chia, (1996), "Singapore's experience with car quotas: Issues and policy processes," Transport Policy, 3, 145-153.

AJG 2015 = 2, ABS 2010 = 2, Impact factor = 1.492; 5-year impact factor = 1.98

Google Scholar citations = 65, RePEc citation = 12, Views from Mendeley = 1025, Mendeley citations = 24, Mendeley reads = 1032, Researchgate citation = 29

7. Sock Yong Phang and Wing-Keung Wong, (1997), "Government policies and private housing prices in Singapore," Urban Studies, 34(11), 1819-1829.

AJG 2015 =3, ABS 2010 = 3, ABS 2009 =3, Impact factor = 1.592; 5-year impact factor = 1.98, Web of science citation = 16, Google Scholar citations = 84, Researchgate citation = 52, Citations from Mendeley = 29

8. Bian, G and W K Wong, (1997), "An Alternative Approach to Estimate Regression Coefficients", Journal of Applied Statistical Science, 6(1), 21-44.

SJR Quartile = Q4, Researchgate citation = 6, Google Scholar citations = 9

9. Chang, W.C., W.K. Wong, G. Teo and A. Fam, (1997), "The motivation to achieve in Singapore: In search of a core construct", Personality and Individual Differences, 23(5), 885-895.

AJG 2015 =3, ABS 2010 = 3, ABS 2009 =3, Impact factor = 1.951; 5-year impact factor = 2.182, Web of science citation = 5, Google Scholar citations = 17, Mendeley citations = 7

10. Chang, W C and W K Wong, (1998), "Chinese values and achievement motivation: testing a causal model", Asian Psychologist, 1(1), 15-23.

Google Scholar citations = 3

11. Tiku, M L and W K Wong, (1998), "Testing for a unit root in an AR(1) model using three and four moment approximations: Symmetric distributions," Communications in Statistics: Simulation and Computation, 27(1), 185-198.

SJR Quartile = Q3, Impact factor = 0.323; 5-year impact factor = 0.56

Web of science citation = 9, Google Scholar citations = 26, Citations from Mendeley = 11, Researchgate citations = 16

12. Li, Chi-Kwong and Wing-Keung Wong, (1999), "Extension of stochastic dominance theory to random variables", RAIRO - Operations Research, 33(4), 509-524.

AJG 2015 =1, Impact factor = 0.333; 5-year impact factor = 0.51

Web of science citation = 23, Google Scholar citations = 88, Researchgate citation = 57, Citations from Mendeley = 34

13. Tiku, M.L., W.K. Wong and G. Bian, (1999), "Time series models with asymmetric innovations", Communications in Statistics: Theory and Methods, 28(6), 1331-1360.

SJR Quartile = Q3, Impact factor = 0.274; 5-year impact factor = 0.39, Web of science citation = 9, Google Scholar citations = 36, Mendeley citations = 18, Researchgate citations = 27

14. Wong, Wing-Keung and Chi-Kwong Li, (1999), "A note on convex stochastic dominance", Economics Letters, 62, 293-300.

AJG 2015 =3, ABS 2010 = 3, ABS 2009 =3, Impact factor = 0.603,; 5-year impact factor = 0.756, Web of science citation = 25, Google Scholar citations = 113, Researchgate citation = 80, Views from Mendeley = 938, Mendeley citations = 34, Mendeley reads = 950

15. Tiku, M.L., Wong, W.K., Bian, G. (1999), Estimating Parameters in Autoregressive Models in Non-normal Situations: symmetric Innovations, Communications in Statistics: Theory and Methods, 28(2), 315-341.

SJR Quartile = Q3, Impact factor = 0.274; 5-year impact factor = 0.39, Web of science citation = 10, Google Scholar citations = 38, Mendeley citations = 14, Researchgate citations = 34

16. Manzur, M., W.K. Wong and I.C. Chau (1999), "Measuring international competitiveness: experience from East Asia", Applied Economics, 31(11), 1383-1391.

AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.586; 5-year impact factor = 0.77, ABDC = A.
Web of science citation = 6, Google Scholar citations = 22, Citations from Mendeley = 12, Researchgate citations = 20

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SJR Quartile = Q4, Scopus, Google Scholar citations = 31, Mendeley citations = 12

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AJG 2015 =3, SJR Quartile = Q2, Impact factor = 0.783; 5-year impact factor = 0.89
Web of science citation = 30, Google Scholar citations = 100, Researchgate citation = 71, Citations from Mendeley = 46

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Google Scholar citations = 49, Researchgate citations = 18

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AJG 2015 =1, ABS 2010 =1, ABS 2009 = 2, Researchgate citation = 5, Google Scholar citations = 7

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AJG 2015 =1, ABS 2010 =2, ABS 2009 = 2, Google Scholar citations = 52, ssrn citations = 2, ssrn download = 132, RePEc download = 428, RePEc abstract views = 1547, Researchgate citation = 9

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SJR Quartile = Q4, Google Scholar citations = 14, RePEc download = 731, RePEc abstract views = 2241, RePEc citation = 2, Researchgate citation = 12

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AJG 2015 =1, Impact factor = 0.351; 5-year impact factor = 0.52

Web of science citation = 2, Google Scholar citations = 14, Researchgate citation = 9

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Impact factor = 1.261

Web of science citation > 34, Researchgate citation = 58, Google Scholar citations = 94, Citations from Mendeley = 37

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Scopus, SSCI, Researchgate citation = 5, Google Scholar citations = 5

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http://repository.hkbu.edu.hk/cgi/viewcontent.cgi?article=1037&context=econ_ja

AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.613; 5-year impact factor = 0.679; Total download of this paper from RePEc = 1379, Google Scholar citations = 207, Researchgate citation = 107, Researchgate reads = 107, RePEc download = 1379+178, RePEc abstract views = 4345+749, RePEc citations = 19, Citations from Mendeley = 53

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AJG 2015 =3, ABS 2010 = 2, ABS 2009 inter= 2, Impact factor = 0.653; 5-year impact factor = 1.02, Web of science citation = 7, Google Scholar citations = 57, ssrn citations = 16, Researchgate citation = 36, ssrn download = 240, RePEc download = 200, RePEc abstract views = 732, RePEc citations = 20, Mendeley citations = 14

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Google Scholar citations = 7, ssrn download = 194, Researchgate citation = 6

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SJR Quartile = Q4, Scopus, Google Scholar citations = 104, Citations from Mendeley = 26, Researchgate citation = 44

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Google Scholar citations = 5

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Google Scholar citations = 103, RePEc download = 800, RePEc abstract views = 2860, RePEc citations = 10, Researchgate citation = 62, Researchgate read = 493

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Google Scholar citations = 6

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Scopus, Google Scholar citations = 17, Citations from Mendeley = 5

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Google Scholar citations = 7

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3

Impact factor = 2.111; 5-year impact factor = 2.058

Web of science citation = 29, Google Scholar citations = 137, RePEc download = 130, Researchgate citation = 101, RePEc abstract views = 302, Views from Mendeley = 3365, Citations from Mendeley = 56, Researchgate citation = 84

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RePEc download = 670+120, RePEc abstract views = 2151+422, Google Scholar citations = 8

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Web of science citation = 9, Google Scholar citations = 44, RePEc citations =16, Mendeley citations = 12, Mendeley reads = 851

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AJG 2015 =2, ABS 2010 = 1, ABS 2009 = 1, Google Scholar citations = 18, Citations from Mendeley = 4, Researchgate citation = 13

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Google Scholar citations = 2, Researchgate citation = 2

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 0.603, 5-year impact factor = 0.756, Web of science citation = 7, Google Scholar citations = 98, Researchgate citation = 58, RePEc citations =20, Views from Mendeley = 1284, Citations from Mendeley = 18

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Impact factor = 0.129

Google Scholar citations = 33, ssrn citations = 4, ssrn download = 267, RePEc download = 707, RePEc abstract views = 2909, Citations from Mendeley = 4, Researchgate reads = 200, Researchgate citations = 8

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Google Scholar citations = 36, RePEc citation = 4, Researchgate citations: 16

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SJR Quartile = Q4, Scopus, Google Scholar citations = 39, Researchgate citation = 24, Citations from Mendeley = 8

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SJR Quartile = Q4, Scopus, Google Scholar citations = 9, RePEc download = 465,
RePEc abstract views = 1558

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Google Scholar citations = 23

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AJG 2015 =4, ABS 2010 = 3, ABS 2009 = 3, A* in ADBC, Impact factor = 2.679, 5-year impact factor = 3.109, CiteScore = 3.59, SNIP = 2.295, SJR = 2.595.
Web of science citation = 30, Google Scholar citations = 155, Researchgate citation = 91, RePEc download = 156, RePEc abstract views = 828, RePEc citations = 31, Views from Mendeley = 1650, Mendeley citations = 47, Mendeley read = 1660

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Mendeley citations = 20, Mendeley reads = 2399

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Google Scholar citations = 3

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Google Scholar citations = 30, RePEc download = 374, RePEc abstract views = 1092, RePEc citations = 300.

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AJG 2015 =2, ABS 2010 = 1, ABS 2009 = 1, Google Scholar citations = 20, ssrn citations = 32, Researchgate citation = 65+3, ssrn download = 271, RePEc download = 253, RePEc abstract views = 975, RePEc citations = 2, Mendeley citations = 25

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AJG 2015 =2, B in ABDC Journal Quality List, Impact factor = 0.375
Web of science citation = 2, ssrn download = 397, Google Scholar citations = 102, Researchgate citation = 51, ssrn citations = 25.

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AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.613; 5-year impact factor = 0.679; Google Scholar citations = 2, Mendeley citations = 4

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AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Google Scholar citations = 39, RePEc citations = 7, Mendeley citations = 10, Mendeley reads = 1426, Researchgate citation = 21

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AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 1.754; 5-year impact factor = 1.610, A in ABDC,
Google Scholar citations = 98, RePEc citations = 22, Researchgate citation = 66, Views from Mendeley = 1859, Citations from Mendeley = 36

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AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Google Scholar citations = 20, RePEc citations = 5, Views from Mendeley = 891, Citations from Mendeley = 7, Researchgate citations = 11

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 1.0.77; 5-year impact factor = 1.25, Web of science citation = 7, Google Scholar citations = 83, Citations from Mendeley = 16, Researchgate citations = 53.

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 1.262; 5-year impact factor = 0.86, Web of science citation = 24, Google Scholar citations = 136, ssrn citations = 35, ssrn download = 125, RePEc download = 64, RePEc abstract views = 314, RePEc citations = 3+18, Citations from Mendeley = 35, Researchgate citation = 74

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 1.237, Google Scholar citations = 63, Mendeley citations = 16, Mendeley reads = 2683, Researchgate citation = 40

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Impact factor = 1.124; 5-year impact factor = 1.225, Web of science citation = 15, Google Scholar citations = 60, ssrn citations = 1, ssrn download = 71, RePEc citations = 5, Views from Mendeley = 600, Citations from Mendeley = 16

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Impact factor = 1.124; 5-year impact factor = 1.225, Web of science citation = 2, Google Scholar citations = 7, ssrn citations = 1, ssrn download = 143, Views from Mendeley = 595, Citations from Mendeley = 3

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 1.297; 5-year impact factor = 1.546, Web of science citation = 16, Google Scholar citations = 93, RePEc citations = 19, Researchgate citations = 57, Mendeley citations = 22, Mendeley reads = 1985

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Google Scholar citations = 6, ssrn download = 338

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Economics Letters 102(3), 161–164.

AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 0.603, 5-year impact factor = 0.756, Web of science citation = 8, Google Scholar citations = 50, Researchgate citation = 28, RePEc download = 104, RePEc abstract views = 266, RePEc citations =8, Mendeley citations = 12, Mendeley reads = 1511

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, A in ADDBC , Impact factor = 2.414, 8/49 (Social Sciences Mathematical Methods); 9/96 (Business Finance); 18/100 (Mathematics Interdisciplinary Applications); 47/347 (Economics)
Web of science citation = 29, Researchgate citation = 87, ssrn download of the earlier version of this paper is 2506, Google Scholar citations = 142, ssrn citations = 28, Citations from Mendeley = 45

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AJG 2015 =1, Scopus, ESCI, Google Scholar citations = 15, Researchgate citations = 5
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ssrn download = 497, Google Scholar citations = 15, ssrn citations = 3

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Google Scholar citations = 30, Citations from Mendeley = 9

83. James J. Kung, Wing-Keung Wong, (2009), Efficiency of the Taiwan stock market, *Japanese Economic Review*, 60(3), 389-394.

AJG 2015 =1, Impact factor = 0.351; 5-year impact factor = 0.52
Web of science citation = 1, Google Scholar citations = 21, ssrn citations = 5, Citations from Mendeley = 5

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Impact factor = 1.124; 5-year impact factor = 1.225, Web of science citation = 5, ssrn download = 748, Google Scholar citations = 58, ssrn citations = 5, RePEc citations = 6, Mendeley citations = 7, Mendeley reads = 1373, Researchgate citations = 34

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AJG 2015 =2, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 0.705; 5-year impact factor = 1.03, Web of science citation = 3, Google Scholar citations = 41, ssrn citations = 6, ssrn download = 239, Mendeley citations = 12

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Google Scholar citations = 8, ssrn citations = 1, ssrn download = 155,

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AJG 2015 =4, ABS 2010 = 3, ABS 2009 = 3, A* in ADBC, Impact factor = 2.679, 5-year impact factor = 3.109, CiteScore = 3.59, SNIP = 2.295, SJR = 2.595.
Web of science citation = 12, Google Scholar citations = 67, Researchgate citation = 46, ssrn citations = 9, ssrn download = 124, RePEc citations = 15, Mendeley citations = 16, Mendeley reads = 1123

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AJG 2015 =4, ABS 2010 = 3, ABS 2009 = 3, A* in ADBC, Impact factor = 2.679, 5-year impact factor = 3.109, CiteScore = 3.59, SNIP = 2.295, SJR = 2.595.
ssrn download of the earlier version of this paper is 527, Google Scholar citations = 74, RePEc citations = 10, Mendeley citations = 13, Mendeley reads = 1629, Researchgate citation = 42

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Impact factor = 0.77; 5-year impact factor = 0.87, Web of science citation = 2, Google Scholar citations = 9, ssrn citations = 2, ssrn download = 74, Citation from Mendeley = 1, Researchgate citation = 5

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Google Scholar citations = 5, ssrn citations = 1, ssrn download = 119

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SJR Quartile = Q4, Scopus, Google Scholar citations = 7, ssrn download = 140

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<http://www.sciencedirect.com/science/article/pii/S0377221710003991>
AJG 2015 =4, ABS 2010 = 3, ABS 2009 = 3, A* in ADBC, Impact factor = 2.679, 5-year impact factor = 3.109, CiteScore = 3.59, SNIP = 2.295, SJR = 2.595.
Web of science citation = 13, ssrn download = 482, Google Scholar citations = 80,

Researchgate citation = 91, ssrn citations = 16, RePEc citations = 14, Mendeley citations = 21, Mendeley reads = 1034

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Impact factor = 1.124; 5-year impact factor = 1.225, Web of science citation = 6, ssrn download = 368, Google Scholar citations = 63, ssrn citations = 6, RePEc citations = 2, Mendeley citations = 13, Mendeley reads = 1482, Researchgate citations = 20

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Impact factor = 0.386; 5-year impact factor = 0.412, ssrn download = 138, Citation from Mendeley = 1, Google Scholar citations = 3

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AJG 2015 = 3, Impact factor = 3.910; 5-year impact factor = 4.963, A* in ABDC Web of science citation = 21, ssrn download = 420, Google Scholar citations = 84, ssrn citations = 11, RePEc citations = 11, Researchgate citation = 51, Views from Mendeley = 2607, Mendeley citations = 24, Mendeley reads = 2661

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Google Scholar citations = 54, Researchgate citation = 36, ssrn citations = 16+9, ssrn download = 208+129, Citations from Mendeley = 13, Researchgate read = 200. ESCI.

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Google Scholar citations = 1
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Impact factor = 0.386; 5-year impact factor = 0.412, Web of science citation = 1, ssrn download = 129, Google Scholar citations = 8

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SSCI, Impact factor = 1.124; 5-year impact factor = 1.225, Web of science citation = 2, Google Scholar citations = 3, ssrn download = 163, Views from Mendeley = 394, Citations from Mendeley = 2

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<http://www.sciencedirect.com/science/article/pii/S0167715211000770>

SSCI, SJR Quartile = Q2, Impact factor = 0.595; 5-year impact factor = 0.711
Web of science citation = 1, Google Scholar citations = 25, ssrn download = 167, Mendeley citations = 4, Mendeley reads = 633

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SSCI, SJR Quartile = Q2, Impact factor = 0.595; 5-year impact factor = 0.711
Web of science citation = 3, Google Scholar citations = 28, ssrn citations = 5, ssrn download = 259, Views from Mendeley = 1458, Citations from Mendeley = 9

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AJG 2015 = 1, ABS 2010 = 2, ABS 2009 = 2, ssrn download = 741, Google Scholar citations = 13, ssrn citations = 1, Researchgate reads = 100, ssrn download = 750.

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<https://www.researchgate.net/publication/227356946> Evolution of the Trans-Atlantic exchange rate before and after the birth of the Euro and policy implications

SSCI, AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.613; 5-year impact factor = 0.77, ABDC = A.
ssrn download = 592, Google Scholar citations = 6, Citations from Mendeley = 2, Researchgate citations = 4.

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SSCI, AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.818; 5-year impact factor = 1.49, Web of science citation = 6, Google Scholar citations = 65, ssrn citations = 11, ssrn download = 178, RePEc citations = 13, Mendeley citations = 16, Research gate= 34

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SSCI, AJG 2015 =1, ABS 2010 = 1, ABS 2009 = 1, Impact factor = 0.303; 5-year impact factor = 0.323, Web of science citation = 2, Google Scholar citations = 5, ssrn download = 100, Citation from Mendeley = 1

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AJG 2015 =4, ABS 2010 = 3, ABS 2009 = 3, A* in ADBC, Impact factor = 2.679, 5-year impact factor = 3.109, CiteScore = 3.59, SNIP = 2.295, SJR = 2.595.

Web of science citation = 8, Google Scholar citations = 56, ssrn citations = 8, ssrn download = 209, RePEc citations = 14, Mendeley citations = 10, Mendeley reads = 1361

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http://repository.hkbu.edu.hk/cgi/viewcontent.cgi?article=1011&context=econ_ja

SCI, SJR Quartile = Q2, Impact factor = 0.813; 5-year impact factor = 0.96, Web of science citation = 1, Google Scholar citations = 4, Citations from Mendeley = 2

111. Martín Egozcue, Luis Fuentes García, Wing-Keung Wong, and Ričardas Žitikis*, 2011, Grüss-type bounds for covariances and the notion of quadrant dependence in expectation, *Central European Journal of Mathematics* 9(6), 1288-1297.

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SCI, Impact factor = 0.578; 5-year impact factor = 0.56,
Web of science citation = 2, Google Scholar citations = 13, Citations from Mendeley = 3

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SCI, SJR Quartile = Q1, Impact factor = 1.454; 5-year impact factor = 1.53,
Web of science citation = 4, Google Scholar citations = 38, Citations from Mendeley = 10

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Web of Science, Google Scholar citations = 4

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<http://www.mdpi.com/1911-8074/4/1/43>
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Google Scholar citations = 6, ssrn download = 101

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SSCI, AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 0.714; 5-year impact factor = 1.454, Web of science citation = 9, Google Scholar citations = 43, ssrn citations = 7, ssrn download = 120, RePEc citations = 16, Mendeley citations = 14, Mendeley reads = 1227, Research gate= 23

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<file:///C:/Users/WANG/Downloads/SSRN-id1611648.pdf>

SSCI, Impact factor = 0.333, Google Scholar citations = 32, ssrn citations = 30, ssrn download = 181, Citations from Mendeley = 4

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AJG 2015 =4, ABS 2010 = 3, ABS 2009 = 3, A* in ADBC, Impact factor = 2.679, 5-year impact factor = 3.109, CiteScore = 3.59, SNIP = 2.295, SJR = 2.595. Web of science citation = 7, ssrn download of the earlier version of this paper is 296, Google Scholar citations = 43, ssrn citations = 3, RePEc citations =5, Views from Mendeley = 2285, Citations from Mendeley = 10

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AJG 2015 =1, Google Scholar citations = 4, Views from Mendeley = 884, Citation from Mendeley = 2, Researchgate citations = 2

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ESCI, Google Scholar citations = 15, ssrn download = 125

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<http://econpapers.repec.org/article/eblecbull/eb-12-00548.htm>

Scopus, Google Scholar citations = 16, Citations from Mendeley = 3, citations in EconPapers = 6

123. W. K. Wong, J. A. Wright, S.C.P. Yam, S. P. Yung*, 2012, A Mixed Sharpe Ratio, *Risk and Decision Analysis*, 3(1-2), 37-65.

<http://content.iospress.com/articles/risk-and-decision-analysis/rda51>

Google Scholar citations = 13, Citations from Mendeley = 5, Scopus, Researchgate citations = 10

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SSCI, AJG 2015 =3, ABS 2010 = 1, Impact factor = 1.302; 5-year impact factor = 1.913
Web of science citation = 3, ssrn download of the earlier version of this paper is 303+58,
Google Scholar citations = 26, ssrn citations = 5, Citations from Mendeley = 7,
Researchgate citations = 10

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Google Scholar citations = 7

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Google Scholar citations = 31, RePEc citations = 5, Mendeley citations = 2

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Web of science citation = 2, ssrn download of the earlier version of this paper is 465, Google Scholar citations = 15, Views from Mendeley = 510, Citations from

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SSCI, AJG 2015 =2, ABS 2010 = 2, Impact factor = 2.575; 5-year impact factor = 3.394,

Web of science citation = 2, Google Scholar citations = 37, Mendeley citations = 8, Mendeley reads = 1669, Researchgate citations = 6,

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AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.997; 5-year impact factor = 1.046, Web of science citation = 1, Google Scholar citations = 23, Views from Mendeley = 941, Citation from Mendeley = 1

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AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 0.603, 5-year impact factor = 0.756, Web of science citation = 3, Google Scholar citations = 26, RePEc download = 26+17, RePEc abstract views = 53+45, RePEc citations =2, Views from Mendeley = 563, Citations from Mendeley = 4

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ESCI, Google Scholar citations = 8, ssrn download = 201, RePEc download = 500,
RePEc abstract views = 2500, RePEc citations =

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SSCI, AJG 2015 =2, ABS 2010 = 2, ABS 2009 = 2, Impact factor = 0.613; 5-year
impact factor = 0.679; Google Scholar citations = 17, Citation from Mendeley = 1,
Researchgate citation = 1

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SSCI, AJG 2015 =2, ABS 2010 = 1, ABS 2009 = 1, CiteScore = 2.38, SNIP =
1.323, SJR = 0.669, Views from Mendeley = 720, Google Scholar citations = 11

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SSCI, AJG 2015 =3, ABS 2010 = 3, ABS 2009 = 3, Impact factor = 0.603,; 5-year impact factor = 0.756, Web of science citation = 2, RePEc citations =2, Mendeley citations = 4, Mendeley reads = 664, Google Scholar citations = 21

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25. Bai, Z. D., Ma. Rebecca Valenzuela, Wing-Keung Wong and Zhen-Zhen Zhu. 2016, New Tests for Poorness, Richness, and Middle Class Welfare: Stochastic Dominance Analysis for different types of social welfare functions, presented at Department of Economics, University of Malaya on December 27, 2016.
26. Wing-Keung Wong, 2017, Research Methodology Series on Time-series Analysis: Tips and Tricks from Finance Research, Research Institute for Business, Hang Seng University of Hong Kong, on February 16, 2017.
27. Wing-Keung Wong, 2017, New Theories in Financial Economics and Financial Econometrics with Applications, Feng Chia University on February 24, 2017.
28. Xu Guo, Cuizhen Niu, Wing-Keung Wong, Stochastic Dominance and Risk Measures, Feng Chia University on June 12, 2017.
29. Wing-Keung Wong , Hooi Hooi Lean, Michael McAleer, Feng-Tse Tsai, 2018, Why are Warrant Markets Sustained in Taiwan but not in China?, Hang Seng University of Hong Kong, 14 Nov 2018

Selected Recent Conference Presentations:

- 1) Wong, W K, "Can Mean-Variance Criteria be used to replace Stochastic Dominance Theory?", The European Financial Management Association 2002 Annual Meeting.
- 2) Wong, W K and K K Au, "On Two-Moment Decision Models and Expected Utility Maximization", the Second Biennial Conference of the Hong Kong Economic Association, 2002.
- 3) Wong, W K and Z Liao, (2003), "An Improved Stochastic Dominance Approach for Risk Analysis," the 7th International Conference of the Decision Sciences Institute,

China Europe International Business School, Shanghai China, 04-08 July 2003.

- 4) Z. Liao and W.K Wong (2003) "Internet-enabled e-banking systems and customer responses," Proceedings of the Third International Conference on Electronic Business (ICEB2003), December 9-13, Singapore.
- 5) Wong, Wing-Keung, Howard E. Thompson and Kweehong Teh, (2003), "Was there Abnormal Trading in the S&P 500 Index Options Prior to the September 11 Attacks?", 16th Australasian Finance Conference, 17-19 December 2003, Sydney.
- 6) Z. Liao and W.K. Wong (2003) "Consumer attitudes towards an integrated e-payment system," Proceedings of the Eleventh Biennial World Marketing Congress of the Academy of Marketing Science, June 11-14, Perth, Australia, pp.628-632.
- 7) Z. Liao and W.K. Wong (2003) "Internet-enabled e-banking systems and customer responses," Proceedings of the Third International Conference on Electronic Business (ICEB2003), December 9-13, Singapore, Paper ID11.
- 8) Wong, W K, Penm, J. H.W., R.D. Terrell, (2004), Financial Integration for China Stock Market, Joint Workshop from NUS and Peking & Tsinghua Universities.
- 9) Aman Agarwal, J. H.W. Penm, Wing-Keung Wong and Lynn M. Martin, (2004), ASEAN DOLLAR : A Common Currency Establishment for Stronger Economic Growth of ASEAN Region, International Conference on Business, Banking and Finance, April 27-29, Spain.
- 10) Wong, W K and D J Chen, (2004), "Cycle analysis and its application on Singapore Market, Will STI go to 4300 in 2008?", the Technical Analysts Society of Singapore, April 28.
- 11) Lean, H. H. and Wong, W K, (2004), Integration of Financial Markets in Asia, at the third EEFS Annual Conference, May, Poland.
- 12) Wong, Wing-Keung, Howard E. Thompson and Kweehong Teh, (2004), "Was there Abnormal Trading in the S&P 500 Index Options Prior to the September 11 Attacks?", Department of Economics, The Chinese University of Hong Kong, May 2004.
- 13) Z. Liao and W.K. Wong (2004) "An empirical assessment of Internet banking systems," Proceedings of the Eighth Pacific-Asia Conference on Information Systems (PACIS2004), July 8-11, Shanghai, China, pp.1269-1276.
- 14) Z. Liao and W.K. Wong (2004) "Key success factors of smartcard-based electronic payment: An empirical analysis," Proceedings of the Eighth Pacific-Asia Conference on Information Systems (PACIS2004), July 8-11, Shanghai, China,

pp.2065-2071.

- 15) Abid, Fathi, Mourad Mroua and Wing-Keung Wong, (2004), The Impact of Option Strategies in Financial Portfolios Performance: Mean-Variance and Stochastic Dominance Approaches, will be presented at the 8th International Congress on Insurance: Mathematics & Economics – June 14th-16th in Rome.
- 16) Fong, Wai Mun, Lean, Hooi Hooi and Wong, Wing Keung, (2004). International Momentum Strategies: A Stochastic Dominance Approach, will be presented at the 11th Annual Conference of the Multinational Finance Society, July 3-8, 2004, Istanbul, Turkey.
- 17) Wong W. K. and Bian G (2004) “Estimation in Autoregressive Models with Generalized Logistic Distribution”, presented at the 6th International Chinese Statistical Association Conference from 21-23 July 2004 in Singapore.
- 18) Z. Liao and W.K. Wong (2004) “The sustainability of a smartcard for micro e-payments,” Proceedings of the Fifteen Annual Australasian Conference on Information Systems (ACIS2004), December 1-3, Hobart, Tasmania, Australia.
- 19) Wong, W K and R Chan, (2004), Markowitz and Prospect Stochastic Dominances, accepted for presentation at The Third International Congress of Chinese Mathematicians, December 17 to December 22, 2004.
- 20) Tahir M.F and Wong, W K (2005), “Linkage Between Stock Market Prices and Exchange Rate: A Causality Analysis for Pakistan” has been accepted to be presented at the 20th Annual General Meeting and Conference of the Pakistan Society of Development Economists at Marriott, Islamabad, January 10-12, 2005.
- 21) Khan, Habibullah, Wing-Keung Wong and Siok Khai Yeo, (2005), Has Trade Increased The Risk of Contagion? An Empirical Investigation, the HKEA/WEAI Joint Biennial Pacific Rim Conference, January 14-16, Hong Kong.
- 22) Fong, Wai Mun, Wing-Keung Wong and Jun Xu, (2005), Revisit of the volume versus GARCH effects: Evidence from US Stock Markets, Global Finance Conference 2005, 27-29 June 2005, Trinity College Dublin, Ireland
- 23) Fong, Wai Mun, Hooi Hooi Lean and Wing-Keung Wong, (2005), Stochastic Dominance and Behavior towards Risk: The Market for Internet Stocks, TWELFTH ANNUAL CONFERENCE OF THE MULTINATIONAL FINANCE SOCIETY, July 2-7, 2005 - Athens, Greece.
- 24) Fathi Abid, Mourad Mroua and Wing-Keung Wong, (2005), The Impact of Option Strategies in Financial Portfolios Performance: Mean-Variance and Stochastic Dominance Approaches, AFA 2005 CONFERENCE, July 11 - 13, Hotel Istana, Kuala Lumpur, Malaysia.

- 25) Z. Liao and W.K. Wong, (2005), "A large-scale smartcard-based electronic payment system and service operations management," Annual Meeting of the Academy of Management: A New Vision of Management in the 21st Century, Honolulu, Hawaii, USA, August 6-10, 2005.
- 26) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2005), Making Markowitz's Portfolio principle Practically Useful, 6th Frontier Science Symposium, 07 – 11 November 2005, jointly organized by Nanjing University, National Central University, National Taiwan University and National University of Singapore.
- 27) Wong, Wing-Keung, (2005), Improved Stochastic Dominance and Mean-Variance Approaches for Business and Management, Decision Sciences Institute 2005 Meeting, November 19-22, 2005, San Francisco, USA.
- 28) Ziqi Liao and Wing-Keung Wong, (2005), An Exploratory Study of Internet Banking and Customer Interactions, Decision Sciences Institute 2005 Meeting, November 19-22, 2005, San Francisco, USA.
- 29) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2005), Making Markowitz's Portfolio principle Practically Useful, Conference on Probability with Applications to Finance and Insurance, A Joint HKU-HKUST-CUHK-Fudan U Meeting Celebrating Professor Tze Leung Lai's 60th Birthday, December 19 – 21, 2005. Hong Kong.
- 30) Heng Chen, Bento J. Lobo and Wing-Keung Wong, (2006), Interrelationships between the Indian, U.S. and Chinese Stock Markets, 2006 Eastern Finance Association meetings.
- 31) Abid Fathi, Mourad Mroua, Wing-Keung Wong, (2006), International portfolio diversification vs. home bias: a non-parametric stochastic dominance approach. 5^{ème} colloque international de la recherche en sciences de gestion, March 16-18, 2006, Sfax, Tunisia.
- 32) Abid Fathi, Mourad Mroua, Wing-Keung Wong, (2006), The benefits from international portfolio diversification in developed and emerging markets: a non-parametric stochastic dominance approach, 5^{ème} colloque international de la recherche en sciences de gestion, March 16-18, 2006, Sfax, Tunisia.
- 33) Yi Zheng and Wing-Keung Wong, (2006), Mean, Volatility Spillover and Time-varying Conditional Dependence in Chinese Stock Markets, EMERGING MARKETS FINANCE AND ECONOMICS CONFERENCE, Istanbul, Turkey 6-8 September 2006.
- 34) Zhuo Qiao, Thomas C. Chiang, Wing-Keung Wong, (2006), Long-run equilibrium, short-term adjustment, and spillover effects across Chinese segmented stock markets

and the Hong Kong stock market, The 10th International Convention of the East Asian Economic Association Convention Theme: Economic Integration in East Asia, held on 18-19 November 2006 in Beijing, China.

- 35) Zhuo Qiao, Thomas C. Chiang, Wing-Keung Wong, (2006), Long-run equilibrium, short-term adjustment, and spillover effects across Chinese segmented stock markets and the Hong Kong stock market, The 2006 Australian Conference of Economists, held on 25-27 September 2006 in Perth, Australia.
- 36) Chen, Heng, Dietrich K. Fausten and Wing-Keung Wong (2006), "Evolution of Dollar/Euro exchange rate before and after the birth of Euro and policy implications", The Hong Kong Economic Association is holding its fourth Biennial Conference, December 14-16, 2006 at the Chinese University of Hong Kong.
- 37) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2006), A Note on the Mean-Variance Analysis of Self-Financing Portfolios, International Workshop on Scientific Computing: Models, Algorithms and Applications, 7-9 December 2006, Hong Kong University.
- 38) Bai, Zhidong, Keyan Wang, Wing-Keung Wong, (2007), Asset Performance Evaluation with the Mean-Variance Ratio, The Third Symposium on Econometric Theory and Applications (SETA2007), held on April 13-15, 2007, in Hong Kong.
- 39) Wong, W K and R Chan, (2007), "The Estimation of the Cost of Capital", A WORKSHOP on MATRICES AND OPERATORS, APRIL 13 - 14 , 2007, UNIVERSITY OF HONG KONG
- 40) Bai, Zhidong, Huixia Liu and Wing-Keung Wong (2007), Making Markowitz's Portfolio Optimization Theory Practically Useful, International Symposium on Financial Engineering and Risk Management '2007, to be held on 11-12 June 2007, in Beijing.
- 41) Thomas Chiang, Zhuo Qiao, Wing-Keung Wong, (2007), An empirical analysis of stock volatility under segmented Chinese stock markets, 5th INFINITI Conference on International Finance at Trinity College Dublin, 11-12 June 2007
- 42) Leung, Pui-lam and Wing-Keung Wong, (2007), On testing the equality of the multiple Sharpe Ratios with application, the 2007 Far Eastern Meeting of the Econometric Society held from July 11 to July 13, 2007 in Taipei.
- 43) Bai, Zhidong, Huixia Liu and Wing-Keung Wong (2007), Enhancement of the Applicability of Markowitz's Portfolio Optimization by Utilizing Random Matrix Theory, International Workshop on Finance and Risk, to be held at National Chung Hsing University from 15-16 July 2007.
- 44) Wong, Wing-Keung, Michael McAleer and Hooi Hooi Lean, Stochastic Dominance

Tests for Risk Lovers: with Application to Oil Spot and Futures Markets, Feng Chia University on 17 July 2007.

- 45) Zhuo Qiao, Yuming Li and Wing-Keung Wong, Policy Change and Lead-Lag Relations among China's Segmented Stock Markets, at SINGAPORE ECONOMIC REVIEW 2007 (Aug 2 to Aug 4) conference.
- 46) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2007), Prospect and Markowitz Stochastic Dominances and their test statistics, with Application in Internet Bubble," Financial Data Mining and Modelling" in the 56th meeting of ISI in Lisboa, Portugal. July, 2008.
- 47) Bai, Zhidong, Keyan Wang, Wing-Keung Wong, (2008), Asset Performance Evaluation with the Mean-Variance Ratio, A conference of Mathematics of Finance and Related Applications, The University of Hong Kong, Jan 3-4, 2008.
- 48) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2008), On the Markowitz Mean-Variance Analysis of Self-Financing Portfolios, present at the International Joint Workshop on Finance 16 - 17 February 2008 at Yokohama, Japan.
- 49) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2008), On the Markowitz Mean-Variance Analysis of Self-Financing Portfolios, present at the 15th Annual Global Finance Conference, Hang Zhou, China, May 18-20, 2008.
- 50) Lean, Hooi Hooi, Kok Fai Phoon, Wing-Keung Wong, Stochastic Dominance Analysis of CTA Funds, the 16th Annual Conference on Pacific Basin Finance, Economics, Accounting and Management, Queensland University of Technology, Brisbane, Australia, 2 - 4 July 2008.
- 51) Kin Lam, Taisheng Liu, Wing-Keung Wong, 2008, The Magnitude effect in the over-and-underreaction in international markets, 15th Annual Multinational Finance Society Conference, Orlando Florida, USA, 6 - 9 July 2008
- 52) Bai, Zhidong, Huixia Liu and Wing-Keung Wong, (2008), Test Statistics for Prospect and Markowitz Stochastic Dominances with Applications, Far Eastern and South Asian Econometric Society Meeting, the School of Economics, Singapore Management University, on July 16 – 18, 2008.
- 53) Z. Liao and W.K. Wong, 2008, "Internet banking adoption and implications for technology-based service management," in *Proceedings of the Sixty-eighth Annual Meeting of the Academy of Management*, Anaheim California, USA, August 8-13, 2008.
- 54) Lam, Kin, Taisheng LIU, Wing-Keung Wong, 2008, A Pseudo Bayesian Model in Financial Decision Making with implications to Market Volatility, Under- and Overreaction, Asia-Pacific Economic Association annual conference, Beijing,

December 13-14, 2008.

- 55) Bian, Guorui, Michael McAleer, Wing-Keung Wong, (2009), A Non-parametric Test for Paired Data When There are Many Ties, Second Conference of the Econometric Society of Thailand, 5-6 Jan, 2009, Chiang Mai University.
- 56) Chen, Heng, Dietrich K. Fausten, Wing-Keung Wong, 2009, Evolution of Dollar/Euro exchange rate before and after the birth of Euro and policy implications, International Trade Workshop, Hong Kong, China, February 28, 2009.
- 57) Zhuo Qiao, Ephraim Clark, Wing-Keung Wong, (2009), Investors' Preference towards Risk: Evidences from the Taiwan Stock and Stock Index Futures Markets, 16th annual Multinational Finance Society Conference in Rethimnon, Crete, Greece.
- 58) Zhidong Bai, Wing-Keung Wong, Bingzhi Zhang, (2009), Policy Change and Multivariate Linear and Non-Linear Causality Relationships in China's Segmented Stock Markets, China Studies: Past, Present and Future, A conference organized by China Studies Programme, Hong Kong Baptist University, May 23, 2009.
- 59) Zhijie Xiao, Pin Ng, Wing-Keung Wong, 2009, Stochastic Dominance via Quantile Regression, 2009 International Conference on Financial Statistics and Financial Econometrics, Chengdu, China, 8-10 July 2009
- 60) Chia-Ying Chan, Christian de Peretti, Zhuo Qiao, Wing-Keung Wong, 2009, Empirical Test of UK Covered Warrants Market Efficiency: A Stochastic Dominance Approach, Korea and the World Economy, VIII, July 9 - 10, 2009, at Hong Kong Baptist University, Hong Kong.
- 61) Martin Egozcue and Wing-Keung Wong, Do Investors like to Diversify? Singapore Economics Review 2009 Conference. August 6-8, 2009, Singapore.
- 62) Zhidong Bai, Wing-Keung Wong, Bingzhi Zhang, Multivariate Linear and Non-Linear Causality Tests, the third Conference of the Econometric Society of Thailand held on 7-8 Jan, 2010.
- 63) Abid, Fathi, Mourad Mroua and Wing-Keung Wong, (2010), Estimation error, dynamic portfolio management and adjusted resampled investment strategy choice using a non parametric stochastic dominance approach. The First Annual Meeting in Finance and Economics, Sfax, Syphax, 3 February 2010.
- 64) ZHUO QIAO, YUMING LI, and Wing-Keung WONG, 2010, Regime dependent relationships between the stock markets of the US, Australia and New Zealand-A Markov Switching VAR approach, the 14th Conference on Macroeconomic Analysis and International Finance, Greece .
- 65) Martin Egozcue, Wing-Keung Wong, Ričardas Zitikis, Investors, their Indifference

Curves, and Valuation-rate Functionals, the 44th Annual Conference of the Canadian Economics Association, May 28-30, 2010, Quebec City.

- 66) Fathi Abid, Mourad Mroua, Wing-Keung Wong, 2010, Does International Diversification Substitute Home Bias, Korea and the World Economy IX, June 25-26, Korea.
- 67) Zhuo Qiao, Yuming Li, Wing-Keung Wong, 2010, Regime-dependent relationships among the stock markets of the US, Australia and New Zealand: A Markov-switching VAR approach, 2010 Global Finance Conference, June 27-30, 2010, Poznan, Poland.
- 68) Zhuo Qiao, Weiwei Qiao, Wing-Keung Wong, 2010, Examining Stock Volatility in the Segmented Chinese Stock Markets with Implications in Policy and Investment Decision Makings, Hong Kong Baptist University, Hong Kong, July 8-9, 2010.
- 69) Eric S. Fung, Kin Lam, Tak-Kuen Siu, Wing-Keung Wong, 2010, A New Pseudo Bayesian Model for Financial Crisis, International Conference on Applied Statistics and Financial Mathematics, 16-18 December 2010, The Hong Kong Polytechnic University.
- 70) Zhuo Qiao, Weiwei Qiao and Wing-Keung Wong, Examining the Day-of-the-Week Effect in Chinese Stock Markets : New Evidence from a Stochastic Dominance Approach, The 18th Conference on the Theories and Practices of Securities and Financial Markets, December 17-18, 2010, Kaohsiung, Taiwan.
- 71) Leung, Pui-Lam, Hon-Yip Ng, Wing-Keung Wong, A New Estimation to Make Markowitz's Portfolio Optimization Theory Users Friendly, Annual Meetings of the Thailand Econometric Society and the Shanghai Econometrics Society, 13th and 14th of January, 2011.
- 72) Hooi Hooi Lean, Michael McAleer, Wing-Keung Wong, 2011, Stochastic Dominance Analysis on Investor Preferences in Brent Crude Oil Markets, 2011 3rd International Conference on Information and Financial Engineering, Shanghai, 19 - 21 August, 2011.
- 73) Stochastic Dominance Relationships between Spot and Futures Markets: International Evidences, Financial Management Association International European Conference, 8 - 10 June 2011 Porto, Portugal.
- 74) Fathi Abid, Mourad Mroua, Wing-Keung Wong, Does International Diversification and Home Bias are Substitute? *28ème Journées de Microéconomie Appliquée (JMA)*, 25 mai 2011.
- 75) Chia-ying Chan, Christian de Peretti, Zhuo Qiao and Wing-Keung Wong, 2011, Empirical test of UK covered warrants market efficiency: stochastic dominance and

likelihood ratio test approach, European Financial Management Association 2011 meeting, June 22 - 25, 2011, Braga, Portugal.

- 76) Pui-Lam Leung, Hon-Yip Ng, Wing-Keung Wong, 2011, An Improved Estimation to Make Markowitz's Portfolio Optimization Theory Practically Useful and Users Friendly, the 18th Annual Meeting of the Multinational Finance Society, June 26-29, 2011, the LUISS Guido Carli University, Rome, Italy.
- 77) Zhidong Bai, Kok Fai Phoon, Keyan Wang, Wing-Keung Wong, 2011, Asset Performance Evaluation with the Mean-Variance Ratio, the 19th Annual Conference on Pacific Basin Finance, Economics, Accounting, and Management, July 8-9, 2011, the Grand Hotel in Taipei, Taiwan.
- 78) Pui-Lam Leung, Hon-Yip Ng, Wing-Keung Wong, 2011, An Improved Estimation to Make Markowitz's Portfolio Optimization Theory Practically Useful and Users Friendly, Workshop on "High-dimensional statistics with random matrix theory," Department of Statistics and Actuarial Science, The University of Hong Kong, October 19, 2011. Meng Wah Complex, Seminar room 524.
- 79) Hooi Hooi Lean, João Paulo Vieito, Wing-Keung Wong, 2012, Euronext Stock Exchange Merger and Market Efficiency, the World Finance Conference, 2012, Rio de Janeiro.
- 80) Zhuo Qiao, Wing-Keung Wong and Joseph K W. Fung, Stochastic Dominance Relationships between Stock and Index Futures: International Evidences, 2012 FMA European Conference, June 6-8, 2012, Istanbul, Turkey.
- 81) Nous avons le plaisir de vous informer quevotre proposition aux 29èmes JMA à Brest (7 et 8 juin 2012) : " Portfolios Resampling and International Diversification: A Non-Parametric Stochastic Dominance Approach "a étéretenue par le comitéscientifique.
- 82) Udo Broll, Wing-Keung Wong, Mojia Wu, 2012, Banking firm and two-moment decision making, the 19th Annual Conference of the Multinational Finance Society June 24 - 27, 2012, Kraków, Poland.
- 83) Martín Egozcue, Wing-Keung Wong, 2012, Optimal Output for the Regret-Averse Competitive Firm Under Price Uncertainty, the 12th SAET Conference, June 30 - July 3, 2012, University of Queensland, Australia
- 84) Zhuo Qiao, Ephraim Clark and Wing-Keung Wong, 2012, Investors' Behavior towards Risk: Evidence from the Taiwan Index Futures Market, the WEA International's 87th Annual Conference, June 29-July 3, 2012. San Francisco, USA.
- 85) Zhuo Qiao, Ephraim Clark and Wing-Keung Wong, 2012, Investors' Behavior towards Risk: Evidence from the Taiwan Index Futures Market, Hong Kong Baptist

University, Hong Kong, November 14, 2012.

- 86) Xu Guo, Wing-Keung Wong, Lixing Zhu, 2013, Two-Moment Decision Model for Location-Scale Family with Background Asset, The 13th SAET Conference on Current Trends in Economics MINES ParisTech, July 22-27, 2013.
- 87) Bai Zhidong, Li Hua, Wong Wing Keung, 2013, The Best Estimation for High-Dimensional Markowitz Mean-Variance Optimization, The 2013 ASIAN MEETING of the Econometric Society, Singapore on August 2-4, 2013.
- 88) Ephraim Clark, Siu Tung Ho, Zhuo Qiao, Wing-Keung Wong, 2014, Theories of Risk-Testing Investor Behaviour on the Taiwan Stock and Stock Index Futures Markets, the 21st Annual Conference of the Multinational Finance Society, to be held at the Corinthia Hotel Prague, Czech Republic, between June 29 - July 2, 2014.
- 89) Van Hoang, H.H. Lean, W.K. Wong, 2014, Is Gold Good for Portfolio Diversification? A Stochastic Dominance Analysis of the Paris Stock Exchange, the 21st Annual Conference of the Multinational Finance Society, to be held at the Corinthia Hotel Prague, Czech Republic, between June 29 - July 2, 2014.
- 90) Van Hoang, Wing-Keung Wong, Zhen-Zhen Zhu, 2014, The Shanghai Gold Exchange and the diversification of Chinese portfolios. A mean-variance and stochastic dominance analysis, the 2014 Paris Financial Management Conference (PFMC2014), 15-16 December 2014, in Paris, France.
- 91) João Paulo Vieito, Wing-Keung Wong, Zhen-Zhen Zhu, 2014, Efficiency of The G8 Stock Markets before and after Global Financial Crisis in 2008, World Finance & Banking Symposium, Singapore, December 12-13, 2014.
- 92) Guo, Xu & Wong, Wing-Keung & Zhu, Lixing, 2015, A New Pseudo-Bayesian Model of Investors' Behavior in Financial Crises, Advances in the Interplay between Statistics and Finance In Honour of Professor Kin Lam, 30th May, 2015, The University of Hong Kong
- 93) Sheung-Chi Chow, Francis Lui, Ma. Rebecca Valenzuela, Wing-Keung Wong, 2015, Tests for Richness and Poorness: A Stochastic Dominance Analysis of Income Distributions in Hong Kong, the Sixth Meeting of the Society for the Study of Economic Inequality (ECINEQ), the Université du Luxembourg, July 13 to July 15, 2015.
- 94) Wong, Wing-Keung, 2015, Technical Analysis and algorithmic trading, Seminar on Fintech and Financial Trading plus Kick-off Ceremony on Algo Trading Contest, Venue: AC3 14-221, City University of Hong Kong, October 9, 2015.
- 95) Van Hoang, Wing-Keung Wong, Zhen-Zhen Zhu, 2015, Is gold good for Chinese portfolios? A mean-variance and stochastic dominance analysis of the Shanghai

Gold Exchange, the World Finance & Banking Symposium at Hanói, Vietnam, December 17-18, 2015.

- 96) Jens Henriksson, João Paulo Vieito, Wing-Keung Wong, Wenjing Xie, 2015, The Merger of Stock Exchanges and Co-movement: The case of NASDAQ and OMX, the World Finance & Banking Symposium at Hanói, Vietnam, December 17-18, 2015.
- 97) Chow, Sheung-Chi, Lui, Francis T., Valenzuela, Ma. Rebecca, Wong, Wing-Keung, 2016, Tests for Richness and Poorness: A Stochastic Dominance Analysis of Income Distributions, WEA 2016 Conference, Western Economic Association International.
- 98) Valenzuela, Ma. Rebecca, Wong, Wing-Keung, Zhen-Zhen Zhu, 2016, The Impact of Home-Ownership on Inequality in Australia: A Stochastic Dominance Analysis, in the WEA 2016 Conference, Western Economic Association International.
- 99) Abdelbari El Khamlichi, Thi-Hong-Van Hoang, Wing-Keung Wong, Zhen-Zhen Zhu, 2016, Is gold different for Islamic and conventional stocks? A sectorial analysis, the 4th International Symposium in Computational Economics and Finance, Paris, April, 14-16, 2016.
- 100) J. Tang, Z. Liao, V. Ramos, S. Sriboonchitta, W.K. Wong, "The time-varying dependences of Chinese tourism demand for Hainan Island and three Asia destinations," The fifth Conference of the International Association for Tourism Economics, Hong Kong, China, June 30-July 3, 2016.
- 101) Ma. Rebecca Valenzuela, Wing-Keung Wong, Zhen Zhen Zhu, 2016, The Impact of Home-Ownership on Economic Inequality in Hong Kong: A Stochastic Dominance Approach to Analysis, on "Sources of Income Inequality in Asia" in July by the ADBI research group.
- 102) Sheung-Chi Chow, Tai-Yuen Hon, Wing-Keung Wong, Kai-Yin Woo, 2016, Empirical Study on the Behaviours of Different Types of Hong Kong Small Investors' in their Investment, the 11th Biennial Conference of Asian Consumer and Family Economics Association (ACFEA) on July 7-10, 2016, held by Hong Kong Shue Yan University.
- 103) Jens Henriksson, João Paulo Vieito, Wing-Keung Wong, Wenjing Xie, 2016, The Merger of Stock Exchanges and Co-movement: The case of NASDAQ and OMX, the World Finance Conference at New York, July 29-31, 2016.
- 104) Raymond H. Chan, Ephraim Clark, Wing-Keung Wong, 2016, On the Third Order Stochastic Dominance for Risk Averse and Risk-Seeking Investors with Analysis of their Traditional and Internet Stocks, Stochastic Dominance Theory and Applications workshop, 14-16 Sept, Faculty of Economics, University of Cambridge.

- 105) RongHua Xu, Wing-Keung Wong, Guanrong Chen, Shuo Huang, 2017, Topological Characteristics of the Hong Kong Stock Market: A Test-based P-threshold Approach to Understanding Network Complexity, Scientific Reports 7, 41379, doi:10.1038/srep41379
- 106) Raymond H. Chan, Sheung-Chi Chow, Wing-Keung Wong, 2016, Central Moments and Stochastic Dominance, Stochastic Dominance Theory and Applications workshop, 14-16 September, Faculty of Economics, University of Cambridge.
- 107) Sheung Chi Chow, João Paulo Vieito, Wing-Keung Wong, 2016, Financial Development and Economic Growth: Linear and Nonlinear Causal Relationship, World Finance & Banking Symposium in Dubai, December `4-15, 2016.
- 108) Jens Henriksson, João Paulo Vieito, Wing-Keung Wong, Wenjing Xie, 2017, Stock Exchange Mergers and Risk Diversification? The Case of NASDAQ and OMX, to the Asian Finance Association (AsianFA) 2017 Conference.
- 109) Jens Henriksson, João Paulo Vieito, Wing-Keung Wong, Wenjing Xie, 2017, Stock Exchange Mergers and Risk Diversification? The Case of NASDAQ and OMX, to the 24th Annual Conference of the Multinational Finance Society, InterContinental Hotel, Bucharest, Romania, June 25-28, 2017.
- 110) Wing-Keung Wong, 2017, New Theories in Financial Economics and Financial Econometrics with Applications, Feng Chia University on February 24, 2017.
- 111) Wing-Keung Wong, 2017, Behavioral Financial Economics with Applications in Management Sciences, International Conference of Management Sciences, held by Iqra University and University of Karachi on 20th & 21st May, 2017.
- 112) Wing-Keung Wong, 2017, Risk measure and stochastic dominance, Feng Chia University on June 12, 2017
- 113) Thi Hong Van Hoang, Wing-Keung Wong, Bing Xiao, Zhen-Zhen Zhu, The Seasonality of Gold Prices in China: Does the Risk-Aversion Level Matter?,
- 114) Sheung Chi Chow, Haim Levy, Richard Lu, Wing-Keung Wong, 2018, Could Omega Ratio perform better than Sharpe Ratio?, 2018 INFORMS International Conference in Taipei, June 17-20.
- 115) Martin Egozcue, Xu Guo, and Wing-Keung Wong, 2018, Optimal Production Decision with Disappointment Aversion under Uncertainty, 93rd WEAI Annual Conference, June 26-30, 2018, Sheraton Vancouver Wall Centre, British Columbia, Canada

- 116)Raymond H. Chan, Sheung-Chi Chow, Xu Guo, Wing-Keung Wong, Central Moments, 2018, Stochastic Dominance, Moment Rule, and Diversification with Application, the International Conference on Scientific Computing, in honor of Professor Raymond Chan's 60th birthday, to be held on December 5-8, 2018 in the Chinese University of Hong Kong.
- 117)Sheung Chi Chow, Haim Levy, Richard Lu, Wing-Keung Wong, 2018, Could Omega Ratio perform better than Sharpe Ratio?, 2018 World Finance & Banking Symposium, December 13th-14th, 2018, [Asia University, Taiwan](#)
- 118)Mei-Hua Liao, Kai-Jyun Syu, Wing-Keung Wong, 2018, The Relevance of Ownership Structure for Long-lived Companies in Taiwan, World Finance & Banking Symposium, December 13th-14th, 2018, [Asia University, Taiwan](#)
- 119)Wing-Keung Wong*, Zhuo Qiao, 2019, Why investors buy insurance and try their luck with lotteries as well?, 94th WEAI Annual Conference, San Francisco, California, June 28th-July 2nd, 2019.
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