

FN ISI Export Format

VR 1.0

PT J

AU Liew, VKS

Chia, RCJ

Ling, TH

AF Liew, Venus Khim-Sen

Chia, Ricky Chee-Jiun

Ling, Tai-Hu

TI Long-run validity of purchasing power parity and rank tests for cointegration for Central Asian countries

SO APPLIED ECONOMICS LETTERS

SN 1350-4851

PY 2010

VL 17

IS 11

BP 1073

EP 1077

DI 10.1080/00036840902762704

UT ISI:000280264100009

ER

PT J

AU Lim, KP

Brooks, RD

AF Lim, Kian-Ping

Brooks, Robert D.

TI WHY DO EMERGING STOCK MARKETS EXPERIENCE MORE PERSISTENT PRICE
DEVIATIONS FROM A RANDOM WALK OVER TIME? A COUNTRY-LEVEL ANALYSIS

SO MACROECONOMIC DYNAMICS

SN 1365-1005

PD MAY

PY 2010

VL 14

SU Suppl. 1

BP 3

EP 41

DI 10.1017/S1365100509090397

UT ISI:000278480400002

ER

PT J

AU Liew, VKS

Ahmad, Y

AF Liew, Venus Khim-Sen

Ahmad, Yusuf

TI Income convergence: fresh evidence from the Nordic countries

SO APPLIED ECONOMICS LETTERS

SN 1350-4851

PY 2009

VL 16

IS 12

BP 1245

EP 1248

DI 10.1080/13504850701367205

UT ISI:000268279700013

ER

PT J

AU Lim, KP

AF Lim, Kian-Ping

TI Efficiency tests of the UK financial futures markets and the impact of electronic trading systems: a note on relative market efficiency

SO APPLIED ECONOMICS LETTERS

SN 1350-4851

PY 2009

VL 16

IS 11

BP 1129

EP 1132

DI 10.1080/13504850701335350

UT ISI:000267462800010

ER

PT J

AU Lim, KP

Brooks, RD

AF Lim, Kian-Ping

Brooks, Robert D.

TI Price limits and stock market efficiency: Evidence from rolling bivariate test statistic

SO CHAOS SOLITONS & FRACTALS

SN 0960-0779

PD MAY 15

PY 2009

VL 40

IS 3
BP 1271
EP 1276
DI 10.1016/j.chaos.2007.09.001
UT ISI:000266418000027
ER

PT J
AU Lim, KP
AF Lim, Kian-Ping
TI Weak-form market efficiency and nonlinearity: evidence from Middle East and African stock indices
SO APPLIED ECONOMICS LETTERS
SN 1350-4851
PY 2009
VL 16
IS 5
BP 519
EP 522
DI 10.1080/13504850601032032
UT ISI:000264374900015
ER

PT J
AU Lim, KP
Brooks, RD
AF Lim, Kian-Ping
Brooks, Robert D.
TI On the validity of conventional statistical tests given evidence of nonsynchronous trading and nonlinear dynamics in returns generating process: a further note
SO APPLIED ECONOMICS LETTERS
SN 1350-4851
PY 2009
VL 16
IS 6
BP 649
EP 652
DI 10.1080/13504850601032040
UT ISI:000264375000018
ER

PT J
AU Baharumshah, AZ

Liew, VKS

Haw, CT

AF Baharumshah, Ahmad Zubaidi

Liew, Venus Khim-Sen

Haw, Chan Tze

TI THE REAL INTEREST RATE DIFFERENTIAL: INTERNATIONAL EVIDENCE BASED ON
NON-LINEAR UNIT ROOT TESTS

SO BULLETIN OF ECONOMIC RESEARCH

SN 0307-3378

PD JAN

PY 2009

VL 61

IS 1

BP 83

EP 94

DI 10.1111/j.1467-8586.2008.00288.x

UT ISI:000262346800005

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PT J

AU Liew, VKS

Lee, HA

Lim, KP

AF Liew, Venus Khim-Sen

Lee, Hock-Ann

Lim, Kian-Ping

TI Purchasing power parity in Asian economies: further evidence from rank tests for cointegration

SO APPLIED ECONOMICS LETTERS

SN 1350-4851

PY 2009

VL 16

IS 1

BP 51

EP 54

DI 10.1080/13504850601032057

UT ISI:000262502100010

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PT J

AU Baharumshah, AZ

Liew, VKS

Hamzah, NA

AF Baharumshah, Ahmad Zubaidi

Liew, Venus Khim-Sen
Hamzah, Nor Aishah

TI Real interest rate parity in the ASEAN-5 countries: a nonlinear perspective

SO APPLIED ECONOMICS LETTERS

SN 1350-4851

PY 2008

VL 15

IS 12

BP 955

EP 958

DI 10.1080/13504850600949152

UT ISI:000259761900010

ER

PT J

AU Chong, TTL
Hinich, MJ
Liew, VKS
Lim, KP

AF Chong, Terence Tai-Leung

Hinich, Melvin J.

Liew, Venus Khim-Sen

Lim, Kian-Ping

TI Time series test of nonlinear convergence and transitional dynamics

SO ECONOMICS LETTERS

SN 0165-1765

PD SEP

PY 2008

VL 100

IS 3

BP 337

EP 339

DI 10.1016/j.econlet.2008.02.025

UT ISI:000259438700005

ER

PT J

AU Baharumshah, AZ
Liew, VKS

TI Forecasting performance of exponential smooth transition autoregressive exchange rate models

SO OPEN ECONOMIES REVIEW

SN 0923-7992

PD APR

PY 2006

VL 17

IS 2

BP 235

EP 251

UT ISI:000237023800005

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PT J

AU Liew, VKS

Chong, TTL

Lim, KP

TI The inadequacy of linear autoregressive model for real exchange rates: empirical evidence from Asian economies

SO APPLIED ECONOMICS

SN 0003-6846

PD AUG 12

PY 2003

VL 35

IS 12

BP 1387

EP 1392

DI 10.1080/0003684032000129750

UT ISI:000185294700003

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