

Selected Publications since 2002

"Impacts of Interval Measurement on Economic Variability Study: Evidence from Stock Market Forecasting," co-authored with Chenyi Hu, *Journal of Risk Finance*, 2007, forthcoming.

"An Application of Interval Methods for Stock Market Forecasting," co-authored with Chenyi Hu, *Journal of Reliable Computing*, 2007, forthcoming.

"Changes in the Responding Mechanism of the Federal Funds Rate to the Housing and Mortgage Market," *International Journal of Business & Economics*, 2007, forthcoming.

"Holding Period Effect and Home Price Indexes: A Dynamic Analysis," *Briefing in Real Estate Finance*, 2007, forthcoming.

"Does Prepayment Risk of Mortgages Affect Excess Returns of Bank Stocks?" *Business Economics*, 2007, vol. 42, no. 1, pp. 45-52.

"Instability and Predictability of Risk Loadings for Equity REITs," co-authored with James R. Webb, *Real Estate Review*, 2006, vol. 34, no. 4, pp.27-48.

"Variations in Effects of Monetary Policy on Stock Market Returns in the Past Four Decades," *Review of Financial Economics*, 2006, vol. 15, no. 4, pp. 331-349.

"A Reexamination of the Wealth Effect and the Uncertainty Effect," co-authored with Joseph P. McGarrity, *International Advances in Economic Research*, 2005, vol. 11, pp. 379-398.

"Instability and Predictability of Factor Betas of Industrial Stocks: The Flexible Least Squares Solutions," *The Quarterly Review of Economics and Finance*, 2005, vol. 45, pp.619-640.

"Data Errors in Small Data Sets Can Determine Empirical Findings," co-authored with Joseph P. McGarrity, *Atlantic Economic Journal*, 2004, vol. 32, no. 2, pp. 89-99.

"Instability of Risk Loadings of Industrial Stocks," *Journal of Business and Economics Research*, 2004, vol. 2, no. 2, pp. 53-60.

"Time Variation Paths of Factors Affecting Financial Institutions Stock Returns," co-authored with Alan K. Reichert, *Atlantic Economic Journal*, 2003, vol. 31, no. 1, pp.71-86.

"Interest Rate Sensitivities of REIT Returns," co-authored with James R. Webb and F.C. Neil Myer, *International Real Estate Review*, 2003, vol. 6, no. 1, pp.1-21.

"The Effects of Real Stock Returns on Sales of New and Existing Homes," *Journal of*

Housing Research, 2002, vol. 13, no. 2, pp. 199-217.

"Excess Returns of Industrial Stocks and the Real Estate Factor," *Southern Economic Journal*, 2002, vol. 68, no. 3, pp.632-645.