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Publication in SCI, SSCI, A&HCI, TSSCI indexed journals

1. **Kuo-Shing Chen**, Shen-Ho Chang (2022), Volatility Co-Movement between Bitcoin and Stablecoins:BEKK–GARCH and Copula–DCC–GARCH Approaches. *Axioms* (SCIE),11(6),259. 【Impact Factor=1.824; JCR Rank: 95/267(Q2) Mathematics, Applied】[BDS]
2. **Kuo-Shing Chen**, Yu-Chuan Huang (2021), Detecting Jump Risk and Jump-Diffusion Model for Bitcoin Options Pricing and Hedging. *Mathematics* (SCIE) , 9(20),2567.【Impact Factor =2.592; JCR Rank: 21/332(Q1) Mathematics】[BDS]
3. **Kuo-Shing Chen**, J. Jimmy Yang, (2020), Housing Price Dynamics, Mortgage Credit and Reverse Mortgage Demand: Theory and Empirical Evidence. *Real Estate Economics*, 48(2),599-632.(SSCI, MOST A Tier Journal)【Impact Factor = 3.154 ; JCR Rank: 43/111(Q2) Business, Finance】[BDS]
4. **Kuo-Shing Chen**, Chien-Chiang Lee, Huolien Tsai, (2019), Taxation of Wealthy Individuals, Inequality Governance, and Corporate Social Responsibility. *Sustainability* (SSCI),11(7),1851.【Impact Factor=3.889;JCR Rank: 57/127(Q2) Environmental Studies】[BDS]
5. Lee Chien-Chiang, **Kuo-Shing Chen** and David So-De Shyu ,(2017),The Optimal Luxury Tax Policy and Its Exit Mechanism, *Journal of Housing Study,* 26(1),1–30, (TSSCI) [BDS]

Publications in Peer-Reviewed Journals

1. **Kuo-Shing Chen,** Huolien Tsai, (2018) Taxing the Rich Policy, Evasion Behavior and Portfolio Choice: A sustainability perspective. Cogent Business & Management (ESCI-Web of Science), Published: 9 October 2018, https://doi.org/10.1080/23311975.2018.1526362. [BDS]

Selected Publications in Academic/Professional Meeting Proceedings

1. **Kuo-Shing Chen** (2022). Interactive Relationships Between Bitcoin, Futures, Crude Oil, and the Gold Prices: Cojump or Cointegration? *2022 International Conference of Taiwan Finance Association (2022TFA)*, June 17, National Yang Ming Chiao Tung University, Hsinchu City, Taiwan. 2022 Research paper award of Journal of Financial Studies. [BDS]
2. **Kuo-Shing Chen**, (2021). Bitcoin Price Jumps and Their Impact on Options

Valuation: Will Bitcoin Future Be Sustainable? *2021 New Futures Academic and Practical Seminar*, December 14, Taipei, Taiwan. [BDS]

3. **Kuo-Shing Chen**, (2021). Volatility and Price Jumps in the Bitcoin Market—Evidence from Option Valuations and Hedging. *2021 International Conference of Taiwan Finance Association (2021TFA)*, September 24, Taoyuan City, Taiwan. [BDS]

4. **Kuo-Shing Chen**, (2019). GARCH Option Pricing Models with Jump Dynamics in the Bitcoin Market,*2019 New Futures Academic and Practical Seminar*, Taiwan Futures Exchange, November 19, 2019, Taipei, Taiwan. [BDS]

5. **Kuo-Shing Chen**, (2019). In Bitcoin We Trust? Consider the Jump Component for Pricing and Hedging Bitcoin Options, *11th STUST International Conference on Finance, Accounting, and Management Decisions*. 17th May 2019 in Southern Taiwan University of Science and Technology (STUST), Tainan, Taiwan. [BDS]

6. **Kuo-Shing Chen**, (2018). Is Bitcoin Useless? Consider the Jump Component for Pricing and Hedging Bitcoin Options, *2018 Meeting of the Central Taiwan Finance Association*, Formosa University of Science and Technology, Yunlin County, Taiwan. [BDS]

7. **Kuo-Shing Chen**, (2017). Taxation of Wealthy Individuals, Wealth Inequality Governance and CSR Indicators Adoption, *2017 Accounting Theory and Practice Conference & Asian Accounting Associations Conference*, Taipei City, Taiwan. [BDS]