



National Chengchi University

Group of Researchers [View all Researchers \(523\)](#)[Create report](#)

2019 to 2024



All subject areas



ASJC



Summary

Bibliometrics

Publication metrics

Citation metrics

Views metrics

Journal quartiles

Contribution

Researchers

Scopus Sources

Research Fields

Topics

Subject Areas



Topics and Topic Clusters ⓘ

可了解被Scopus收錄的政大研究產出集中在哪些研究主題

Between 2019 to 2024, researchers of National Chengchi University have contributed to:

☐ 490 Topic Clusters☒ 1,504 Topics

Table



Wheel



Scatter

All Topics



Add to panel



Create Research Area



Prominence percentile over time



Tag

By this Group of Researchers

Worldwide

Scholarly
Output ↓Field-Weighted
Citation Impact

Prominence percentile

☐ Topic☐ Capital Market Returns; CAPM; Asset Pricing ⓘ

T.249

Analyze activity of Group of Researchers

Analyze worldwide

24

0.35

98.854

點選可進一步了解此研究主題的發展狀況
(點選後進入下一頁畫面)

- Scopus資料庫利用歷年來文獻相互引用關係的緊密度，分成約1500個Topic Clusters和96000個Topics，每年都會更新Topics的分類與命名。
- 一篇文獻會對應一個Topic Cluster和一個Topic。

[Add to Reporting](#) [Export](#)

- Prominence percentile根據3個項目計算：「在此主題內，去年及前年發表文獻在去年的被引用次數、在Scopus被點擊觀看的次數、平均的Citescore值」，意即短期內被多人引用或點擊觀看的文獻主題。
- 數值越接近100代表越是近期的熱門主題。

AI根據此主題下的文章生成對於此主題的介紹

讓您更了解此研究主題所涵蓋的內容、思考其他可能的研究方向

Capital Market Returns; CAPM; Asset Pricing T.249

3,403 publications (2019 to 2024)

Summary Beta Powered by GenAI ⓘ

This Topic is about uncovering various strategies and anomalies in stock market behavior, including momentum and contrarian profits, market cycles, asset pricing models, and risk factors. The research delves into the impact of firm size, liquidity, and value at risk on expected returns, as well as the performance of factor investing and portfolio strategies.

Key aspects of the research include:

- Studying the relationship between stock return volatility, risk measures, and firm fundamentals.
- Evaluating asset pricing models, portfolio strategies, and factor investing performance.
- Analyzing momentum and contrarian profits, market cycles, and anomalies in stock behavior.

Create report



Capital Market Returns; CAPM; Asset Pricing

Topic T.249

About this Topic

in Topic Cluster Volatility; Investors; Commerce

2019 to 2024



可了解所屬主題集合(點選進入下一頁)

Contribution

Authors

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Institutions

Countries and Regions

Scopus Sources

Research Fields

Subject Areas

Keyphrases

Top contributors

Related Topics

Collaboration

Collaboration metrics



Related Topics ⓘ 可了解此主題的相關研究主題

Top 50 related Topics by text match ⓘ

Table Bubble Chart

Add to panel Create Research Area Prominence percentile over time Tag

Topics

Gold Price; Spillover Effect; Volatility T.12458

Investor Sentiment; Capital Market Returns; Volatility T.8413

Financial Crisis; Spillover Effect; Volatility T.959

Relatedness rank

41



Scholarly Output

1,436

Prominence percentile ↓

99.360



32



1,732

98.310



19



1,480

97.722



可根據重要性百分比排序

Metric guidance + Add to Reporting Export

AI根據此主題集合下的文章生成對於此主題集合的介紹

讓您更了解此研究主題所涵蓋的內容、思考其他可能的研究方向

Volatility; Investors; Commerce TC.102

36,001 publications (2019 to 2024)

Summary Beta Powered by GenAI ⓘ

This Topic Cluster is about the impact of behavioral biases on investment decision-making, the relationship between government control and cash dividends, the contagion effects between international energy markets and geopolitics, the influence of retail investor attention on stock demand and returns, and the modeling and forecasting of stock returns and volatility.

Key aspects of the research include:

- Investigating the contagion effects and interactive mechanisms between international energy markets and geopolitics.
- Exploring the association between retail investor attention, stock demand, and returns.
- Incorporating behavioral biases into investment decision-making to improve portfolio management and financial outcomes.

Create report ☆

ⓘ Metric guidance + Add to Reporting Export ▾

Heatmap

Volatility; Investors; Commerce

Topic Cluster TC.102

About this Topic Cluster View associated Topics (99) ▾

2019 to 2024 ▾

點選可了解包含的小主題

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Authors

可了解此主題的多產/高被引作者
後續閱讀其研究或進行研究合作

Worldwide ▾ All countries/regions ▾

Table Chart

Top 500 authors in this Topic Cluster, by Scholarly Output

Compare over time Add to panel Tag ▾ + Create group

	Author	Affiliation	Scholarly Output ▾	Views Count ▾	Field-Weighted Citation Impact ▾	Citation Count ▾
1.	<input type="checkbox"/> Gupta, Rangan	ZAF University of Pretoria	189	6,569	2.16	4,346
2.	<input type="checkbox"/> Bouri, Elie I.	LBN Lebanese American University	132	6,273	3.78	5,427
3.	<input type="checkbox"/> Vo, Xuan Vinh	VNM University of Economics Ho Chi Minh City	130	6,173	3.75	4,231
4.	<input type="checkbox"/> Tiwari, Aviral Kumar	Indian Institute of Management Bodh Gaya	125	5,346	2.75	3,824