

Publication List Professor Dr Kalun L. Tsé

Journal articles

Tsé, Kalun L., H.A. Rijken, A.A. Buckley, Hans G. Eijgenhuijsen. "Stock market valuation with real options-lessons from a case study." *European Journal of Finance* 20.5 (2001): 512-527.

Tsé, Kalun L., H.A. Rijken. "Is de B/M waardebeleggingstrategie risicovol?" *VBA Journaal* .maart (1999): 6-12.

Tsé, Kalun L., A.A. Buckley, Wim Westerman. "A survey of cash management in the Netherlands : liquidity management, netting, bank relationships and software systems." *International Journal of Management* 15.3 (1998): 193-201.

Tsé, Kalun L. "The Financial analysis of foreign investments decisions by large UK-based companies." *European Journal of Finance* 2 (1996): 181-206.

Tsé, Kalun L., A.A. Buckley. "Real operating and foreign direct investment : a synthetic approach." *European Management Journal* 14.3 (1996): 304-314.

Book chapters

Tsé, Kalun L. "The mathematics of calibration." *The mathematical revolution inspired by computing. The Institute of Mathematics and its Applications conference series. New series ; Nr.30.* Oxford: 1991: 257-266. ISBN 0198536585

Inaugural lectures

Tsé, Kalun L. *How real is real operating option?* Breukelen: Nyenrode University Press, 2002. ISBN 9073314690
Inaugural lecture Universiteit Nijenrode

Working papers

Tsé, Kalun L., H.A. Rijken, A.A. Buckley. *Past-return strategies in the UK stock market.* CEIBS Working Paper Series. Shanghai: 2002.

Tsé, Kalun L., H.A. Rijken, A.A. Buckley. *Contrarian strategies in bear and bull markets : empirical evidence from the UK stock market.* 2001.

Tsé, Kalun L. *The performance of the contrarian strategies before and after the Asian financial crisis.* Working paper. 2001.

Tsé, Kalun L. *Market segmentation : a comparison of the performance of contrarian atrategies between mainland Chinese and Hong-Kong stock.* 2000.

Tsé, Kalun L.; H.A. Rijken. *Does the book-to-market equity ratio measure risk? : some evidence from the Dutch stock market.* Nijenrode research paper series ; 1995/08. Nyenrode University Press, 1995.

Tsé, Kalun L.; A.A. Buckley; P. Langevin. *Factors affecting foreign market involvement : some evidence from the Dutch Corporate Sector.* Nijenrode research paper series ; 1995/11. Nyenrode University Press, 1995.

Buckley, A.A.; P. Buckley; P. Langevin; Kalun L. Tsé. *The financial analysis of foreign investment decisions by large UK-based companies.* Nijenrode research paper series ; 1995-10. Nyenrode University Press, 1995.

Tsé, Kalun L.; A.A. Buckley. Real operating options and foreign direct investment : a synthesis of international business and finance theory. Nijenrode research paper series ; 1995/09. Nyenrode University Press, 1995.

Tsé, Kalun L. Capital budgeting theory and practice in the Netherlands. Nyenrode University Working Paper series no. 3. Nyenrode University Press, 1993.

Conference proceedings

Tsé, Kalun L. Contrarian strategies in the Hong-Kong stock market. Asia Pacific finance association annual conference : proceedings. 1999.

Tsé, Kalun L. Cash management practice in the Netherlands : results of a survey study. Multinational finance society (MFS) annual conference : proceedings. 1997: 25-27.

Tsé, Kalun L. Eurocash ' 94 : pan European cash management in The Netherlands. Financiering en belegging : stand van zaken anno deel 20, 1997. Rotterdam: Vakgroep financiering en belegging van de Erasmusuniversiteit, 1997: 198-227.

Tsé, Kalun L. Les criteres de rentabilite des investissements dans le developments : international des groupes Francais. Congres d'Association Francaise de comptabilite : proceedings. 1996: 937-949.

Tsé, Kalun L. Pan European cash management in the Netherlands. Conference for the European international business academy (EIBA) [22nd] : proceedings. Stockholm: 1996: 15-17.

Tsé, Kalun L. Treasury organisation and bank relation management. Research memorandum Institute of economic research. Groningen: Universiteit Groningen, 1996.

Other

Tsé, Kalun L. "Valueing a real operating option : some conceptual issues." Fiduciair : Financieel Economisch Magazine Nyenrode 5.2 (2002): 4-8.

Tsé, Kalun L., A.A. Buckley. "Foreign direct investment : from a real operating option perspective." Fiduciair : Financieel Economisch Magazine Nyenrode 2.1 (1999): 9-15.

Tsé, Kalun L. "China Eastern Airlines." CEIBS and World Bank case (1997).

Tsé, Kalun L. "The Beijing Eastern Winery." Efmd/CEMI case series (1994).

Tsé, Kalun L. "The Beijing Medical Equipment Factory." Efmd/CEMI case series (1994).

Tsé, Kalun L. "The Beijing Television Factory." Efmd/CEMI case series (1994).