

Yu Yuan

List of Publications by Year in descending order

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16
papers

5,186
citations

1040056

9
h-index

1199594

12
g-index

21
all docs

21
docs citations

21
times ranked

1474
citing authors

#	ARTICLE	IF	CITATIONS
1	Size and value in China. Journal of Financial Economics, 2019, 134, 48-69.	9.0	447
2	Absolving beta of volatility's effects. Journal of Financial Economics, 2018, 128, 1-15.	9.0	106
3	Size and Value in China. SSRN Electronic Journal, 2018, , .	0.4	4
4	Mispricing Factors. Review of Financial Studies, 2017, 30, 1270-1315.	6.8	655
5	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle. Journal of Finance, 2015, 70, 1903-1948.	5.1	713
6	Market-wide attention, trading, and stock returns. Journal of Financial Economics, 2015, 116, 548-564.	9.0	224
7	The long of it: Odds that investor sentiment spuriously predicts anomaly returns. Journal of Financial Economics, 2014, 114, 613-619.	9.0	166
8	Arbitrage Asymmetry and the Idiosyncratic Volatility Puzzle. SSRN Electronic Journal, 2012, , .	0.4	35
9	The Long of It: Odds That Investor Sentiment Spuriously Predicts Anomaly Returns. SSRN Electronic Journal, 2012, , .	0.4	9
10	Global, local, and contagious investor sentiment. Journal of Financial Economics, 2012, 104, 272-287.	9.0	766
11	The short of it: Investor sentiment and anomalies. Journal of Financial Economics, 2012, 104, 288-302.	9.0	1,467
12	Investor sentiment and the mean-variance relation. Journal of Financial Economics, 2011, 100, 367-381.	9.0	524
13	Market-Wide Attention, Trading, and Stock Returns. SSRN Electronic Journal, 0, , .	0.4	24
14	Mispricing Factors. SSRN Electronic Journal, 0, , .	0.4	1
15	Absolving Beta of Volatility's Effects. SSRN Electronic Journal, 0, , .	0.4	0
16	Anomalies Abroad: Beyond Data Mining. SSRN Electronic Journal, 0, , .	0.4	6