Dehua Shen

List of Publications by Year
in descending order

72 papers	3,211 citations	186265 28 h-index	161849 54 g-index
72 all docs	72 docs citations	72 times ranked	2567 citing authors

#	Article	IF	Citations
1	Multifractal Detrended Cross-Correlation Analysis of the Return-Volume Relationship of Bitcoin Market. Complexity, 2018, 2018, 1-20.	1.6	872
2	Does twitter predict Bitcoin?. Economics Letters, 2019, 174, 118-122.	1.9	250
3	Open source information, investor attention, and asset pricing. Economic Modelling, 2013, 33, 613-619.	3.8	132
4	Is cryptocurrency a hedge or a safe haven for international indices? A comprehensive and dynamic perspective. Finance Research Letters, 2019, 31, 1-18.	6.7	124
5	The inefficiency of cryptocurrency and its cross-correlation with Dow Jones Industrial Average. Physica A: Statistical Mechanics and Its Applications, 2018, 510, 658-670.	2.6	121
6	Some stylized facts of the cryptocurrency market. Applied Economics, 2018, 50, 5950-5965.	2.2	115
7	ESG rating and stock price crash risk: Evidence from China. Finance Research Letters, 2022, 46, 102476.	6.7	109
8	Daily happiness and stock returns: Some international evidence. Physica A: Statistical Mechanics and Its Applications, 2016, 460, 201-209.	2.6	75
9	A three-factor pricing model for cryptocurrencies. Finance Research Letters, 2020, 34, 101248.	6.7	69
10	How does economic policy uncertainty affect the bitcoin market?. Research in International Business and Finance, 2020, 53, 101234.	5.9	68
11	Daily happiness and stock returns: The case of Chinese company listed in the United States. Economic Modelling, 2017, 64, 496-501.	3.8	66
12	Do Chinese internet stock message boards convey firm-specific information?. Pacific-Basin Finance Journal, 2018, 49, 1-14.	3.9	60
13	Market reaction to internet news: Information diffusion and price pressure. Economic Modelling, 2016, 56, 43-49.	3.8	58
14	The time-varying correlation between policy uncertainty and stock returns: Evidence from China. Physica A: Statistical Mechanics and Its Applications, 2018, 499, 413-419.	2.6	58
15	Internet information arrival and volatility of SME PRICE INDEX. Physica A: Statistical Mechanics and Its Applications, 2014, 399, 70-74.	2.6	54
16	Forecasting the volatility of Bitcoin: The importance of jumps and structural breaks. European Financial Management, 2020, 26, 1294-1323.	2.9	52
17	Quantifying the cross-correlations between online searches and Bitcoin market. Physica A: Statistical Mechanics and Its Applications, 2018, 509, 657-672.	2.6	51
18	Trading and non-trading period Internet information flow and intraday return volatility. Physica A: Statistical Mechanics and Its Applications, 2016, 451, 519-524.	2.6	48

#	Article	IF	Citations
19	The role of investor attention in predicting stock prices: The long short-term memory networks perspective. Finance Research Letters, 2021, 38, 101484.	6.7	46
20	Has microblogging changed stock market behavior? Evidence from China. Physica A: Statistical Mechanics and Its Applications, 2016, 452, 151-156.	2.6	45
21	Comparing search-engine and social-media attentions in finance research: Evidence from cryptocurrencies. International Review of Economics and Finance, 2021, 75, 723-746.	4.5	45
22	Twitterâ€™s daily happiness sentiment and international stock returns: Evidence from linear and nonlinear causality tests. Journal of Behavioral and Experimental Finance, 2018, 18, 50-53.	3.8	44
23	Baidu index and predictability of Chinese stock returns. Financial Innovation, 2017, 3, .	6.4	41
24	Baidu news information flow and return volatility: Evidence for the Sequential Information Arrival Hypothesis. Economic Modelling, 2018, 69, 127-133.	3.8	41
25	Baidu news coverage and its impacts on order imbalance and large-size trade of Chinese stocks. Finance Research Letters, 2017, 23, 210-216.	6.7	34
26	The cross-correlations between online sentiment proxies: Evidence from Google Trends and Twitter. Physica A: Statistical Mechanics and Its Applications, 2018, 508, 67-75.	2.6	33
27	R2 and idiosyncratic volatility: Which captures the firm-specific return variation?. Economic Modelling, 2016, 55, 298-304.	3.8	31
28	Quantifying the cross-sectional relationship between online sentiment and the skewness of stock returns. Physica A: Statistical Mechanics and Its Applications, 2018, 490, 928-934.	2.6	31
29	Investor attention shocks and stock co-movement: Substitution or reinforcement?. International Review of Financial Analysis, 2021, 73, 101617.	6.6	30
30	Investor sentiment and stock returns: Evidence from provincial TV audience rating in China. Physica A: Statistical Mechanics and Its Applications, 2017, 466, 288-294.	2.6	28
31	An empirical analysis of the Adaptive Market Hypothesis with calendar effects:Evidence from China. Finance Research Letters, 2019, 31, .	6.7	23
32	Momentum or reversal: Which is the appropriate third factor for cryptocurrencies?. Finance Research Letters, 2022, 45, 102139.	6.7	23
33	Stay-at-Home Stocks Versus Go-Outside Stocks: The Impacts of COVID-19 on the Chinese Stock Market. Asia-Pacific Financial Markets, 2021, 28, 305-318.	2.4	20
34	Can the Baidu Index predict realized volatility in the Chinese stock market?. Financial Innovation, 2021, 7, .	6.4	19
35	Attention allocation and international stock return comovement: Evidence from the Bitcoin market. Research in International Business and Finance, 2020, 54, 101286.	5.9	18
36	Does happiness forecast implied volatility? Evidence from nonparametric wave-based Granger causality testing. Quarterly Review of Economics and Finance, 2021, 81, 113-122.	2.7	17

#	ARTICLE	IF	CITATIONS
37	Bitcoin intraday time series momentum. Financial Review, 2022, 57, 319-344.	1.8	17
38	The dynamic cross-correlations between foreign news, local news and stock returns. Physica A: Statistical Mechanics and Its Applications, 2018, 509, 861-872.	2.6	15
39	The interaction of financial news between mass media and new media: Evidence from news on Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2017, 486, 535-541.	2.6	14
40	The Dynamic Cross-Correlations between Mass Media News, New Media News, and Stock Returns. Complexity, 2018, 2018, 1-11.	1.6	14
41	Trading volume and return volatility of Bitcoin market: evidence for the sequential information arrival hypothesis. Journal of Economic Interaction and Coordination, 2019, 14, 377-418.	0.7	14
42	Can overnight return really serve as a proxy for firm-specific investor sentiment? Cross-country evidence. Journal of International Financial Markets, Institutions and Money, 2020, 64, 101173.	4.2	14
43	Aggregate Investor Attention and Bitcoin Return: The Long Short-term Memory Networks Perspective. Finance Research Letters, 2022, 49, 103143.	6.7	14
44	Investor attention and performance of IPO firms: Evidence from online searches. Physica A: Statistical Mechanics and Its Applications, 2018, 508, 342-348.	2.6	13
45	US partisan conflict and high-yield exchange rates. Finance Research Letters, 2021, 40, 101785.	6.7	13
46	Does intraday time-series momentum exist in Chinese stock index futures market?. Finance Research Letters, 2020, 35, 101292.	6.7	11
47	Does microblogging convey firm-specific information? Evidence from China. Physica A: Statistical Mechanics and Its Applications, 2017, 482, 621-626.	2.6	10
48	Dynamic Cross-Correlations between Investors' Attention and CSI300 Index Futures. Fluctuation and Noise Letters, 2019, 18, 1950022.	1.5	10
49	Stock mispricing, hard-to-value stocks and the influence of internet stock message boards. International Review of Financial Analysis, 2020, 72, 101576.	6.6	10
50	Investor structure and the price–volume relationship in a continuous double auction market: An agent-based modeling perspective. Physica A: Statistical Mechanics and Its Applications, 2017, 467, 345-355.	2.6	9
51	The Impact of Interest Rate on Information Flow Interpretation: Evidence from ChiNext. Procedia Computer Science, 2013, 17, 641-646.	2.0	8
52	Network interdependency between social media and stock trading activities: Evidence from China. Physica A: Statistical Mechanics and Its Applications, 2016, 451, 305-312.	2.6	8
53	Investor Sentiment and the Return Rate of P2P Lending Platform. Asia-Pacific Financial Markets, 2020, 27, 97-113.	2.4	8
54	Stylized facts of the carbon emission market in China. Physica A: Statistical Mechanics and Its Applications, 2020, 555, 124739.	2.6	8

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55	Credit rationing and the simulation of bank-small and medium sized firm artificial credit market. Journal of Systems Science and Complexity, 2016, 29, 991-1017.	2.8	6
56	The Dynamic Correlations Between Mass Media News and New Media News in Stock Market. Frontiers in Physics, 2020, 8, .	2.1	6
57	Market Participation Willingness and Investor's Herding Behavior: Evidence from an Emerging Market. Asia-Pacific Financial Markets, 2020, 27, 439-452.	2.4	5
58	Unexpected Information Demand and Volatility Clustering of Chinese Stock Returns: Evidence from Baidu Index. Entropy, 2020, 22, 44.	2.2	5
59	The Relationship between Firm-Specific Return Variation and Price Informativeness: Some Cross-Sectional Evidence. Journal of Management Science and Engineering, 2017, 2, 55-68.	2.8	4
60	Big Data Finance and Financial Markets. Computational Social Sciences, 2018, , 235-248.	0.4	3
61	Weibo Attention and Stock Market Performance: Some Empirical Evidence. Complexity, 2018, 2018, 1-8.	1.6	3
62	Do analyst recommendations matter for rival companies?. International Review of Financial Analysis, 2019, 65, 101380.	6.6	3
63	Short selling and intraday volatility: evidence from the Chinese market. SpringerPlus, 2015, 4, 797.	1.2	2
64	Investor Structure and Stock Price Crash Risk in a Continuous Double Auction Market: An Agent-Based Perspective. International Journal of Information Technology and Decision Making, 2019, 18, 695-715.	3.9	2
65	Stock Crashes and Jumps Reactions to Information Demand and Supply: An Intraday Analysis. Asia-Pacific Financial Markets, 2021, 28, 397.	2.4	2
66	Borrower platform choice: The influencing factors on herding. International Journal of Financial Engineering, 2020, 07, 2050002.	0.5	2
67	Investor reactions to local and overseas news: Evidence from A-and H-shares in China. International Journal of Finance and Economics, 2021, 26, 4190-4225.	3.5	2
68	Investor Attention and the Carbon Emission Markets in China: A Nonparametric Wavelet-Based Causality Test. Asia-Pacific Financial Markets, 0, , 1.	2.4	2
69	Information and Bargaining Power: Evidence from SME Lending in China. International Journal of Information Technology and Decision Making, 2015, 14, 901-913.	3.9	1
70	The High-Volume Return Premium: Does it Really Exist in the Chinese Stock Market?. Asia-Pacific Financial Markets, 2020, 27, 213-230.	2.4	1
71	Research on the negotiation decision-making model based on concession strategy in the artificial credit market. Filomat, 2016, 30, 3907-3916.	0.5	1
72	Special features on behavioral issues in cryptocurrencies. Evolutionary and Institutional Economics Review, 2020, 17, 413-414.	0.6	0