

Dehua Shen

List of Publications by Year in descending order

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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	Momentum or reversal: Which is the appropriate third factor for cryptocurrencies?. Finance Research Letters, 2022, 45, 102139.	6.7	23
2	ESG rating and stock price crash risk: Evidence from China. Finance Research Letters, 2022, 46, 102476.	6.7	109
3	Bitcoin intraday time series momentum. Financial Review, 2022, 57, 319-344.	1.8	17
4	Aggregate Investor Attention and Bitcoin Return: The Long Short-term Memory Networks Perspective. Finance Research Letters, 2022, 49, 103143.	6.7	14
5	Stock Crashes and Jumps Reactions to Information Demand and Supply: An Intraday Analysis. Asia-Pacific Financial Markets, 2021, 28, 397.	2.4	2
6	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
7	Investor attention shocks and stock co-movement: Substitution or reinforcement?. International Review of Financial Analysis, 2021, 73, 101617.	6.6	30
8	US partisan conflict and high-yield exchange rates. Finance Research Letters, 2021, 40, 101785.	6.7	13
9	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
10	Investor reactions to local and overseas news: Evidence from A-share and H-share in China. International Journal of Finance and Economics, 2021, 26, 4190-4225.	3.5	2
11	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
12	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
13	Can the Baidu Index predict realized volatility in the Chinese stock market?. Financial Innovation, 2021, 7, .	6.4	19
14	Does intraday time-series momentum exist in Chinese stock index futures market?. Finance Research Letters, 2020, 35, 101292.	6.7	11
15	Investor Sentiment and the Return Rate of P2P Lending Platform. Asia-Pacific Financial Markets, 2020, 27, 97-113.	2.4	8
16	A three-factor pricing model for cryptocurrencies. Finance Research Letters, 2020, 34, 101248.	6.7	69
17	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
18	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

#	ARTICLE	IF	CITATIONS
19	Forecasting the volatility of Bitcoin: The importance of jumps and structural breaks. <i>European Financial Management</i> , 2020, 26, 1294-1323.	2.9	52
20	Stock mispricing, hard-to-value stocks and the influence of internet stock message boards. <i>International Review of Financial Analysis</i> , 2020, 72, 101576.	6.6	10
21	Special features on behavioral issues in cryptocurrencies. <i>Evolutionary and Institutional Economics Review</i> , 2020, 17, 413-414.	0.6	0
22	Stylized facts of the carbon emission market in China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 555, 124739.	2.6	8
23	The Dynamic Correlations Between Mass Media News and New Media News in Stock Market. <i>Frontiers in Physics</i> , 2020, 8, .	2.1	6
24	Attention allocation and international stock return comovement: Evidence from the Bitcoin market. <i>Research in International Business and Finance</i> , 2020, 54, 101286.	5.9	18
25	Market Participation Willingness and Investor's Herding Behavior: Evidence from an Emerging Market. <i>Asia-Pacific Financial Markets</i> , 2020, 27, 439-452.	2.4	5
26	Unexpected Information Demand and Volatility Clustering of Chinese Stock Returns: Evidence from Baidu Index. <i>Entropy</i> , 2020, 22, 44.	2.2	5
27	How does economic policy uncertainty affect the bitcoin market?. <i>Research in International Business and Finance</i> , 2020, 53, 101234.	5.9	68
28	Borrower platform choice: The influencing factors on herding. <i>International Journal of Financial Engineering</i> , 2020, 07, 2050002.	0.5	2
29	Do analyst recommendations matter for rival companies?. <i>International Review of Financial Analysis</i> , 2019, 65, 101380.	6.6	3
30	Is cryptocurrency a hedge or a safe haven for international indices? A comprehensive and dynamic perspective. <i>Finance Research Letters</i> , 2019, 31, 1-18.	6.7	124
31	Trading volume and return volatility of Bitcoin market: evidence for the sequential information arrival hypothesis. <i>Journal of Economic Interaction and Coordination</i> , 2019, 14, 377-418.	0.7	14
32	Investor Structure and Stock Price Crash Risk in a Continuous Double Auction Market: An Agent-Based Perspective. <i>International Journal of Information Technology and Decision Making</i> , 2019, 18, 695-715.	3.9	2
33	Dynamic Cross-Correlations between Investors' Attention and CSI300 Index Futures. <i>Fluctuation and Noise Letters</i> , 2019, 18, 1950022.	1.5	10
34	Does twitter predict Bitcoin?. <i>Economics Letters</i> , 2019, 174, 118-122.	1.9	250
35	An empirical analysis of the Adaptive Market Hypothesis with calendar effects: Evidence from China. <i>Finance Research Letters</i> , 2019, 31, .	6.7	23
36	The time-varying correlation between policy uncertainty and stock returns: Evidence from China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 499, 413-419.	2.6	58

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37	Twitter's daily happiness sentiment and international stock returns: Evidence from linear and nonlinear causality tests. <i>Journal of Behavioral and Experimental Finance</i> , 2018, 18, 50-53.	3.8	44
38	Do Chinese internet stock message boards convey firm-specific information?. <i>Pacific-Basin Finance Journal</i> , 2018, 49, 1-14.	3.9	60
39	Baidu news information flow and return volatility: Evidence for the Sequential Information Arrival Hypothesis. <i>Economic Modelling</i> , 2018, 69, 127-133.	3.8	41
40	Quantifying the cross-sectional relationship between online sentiment and the skewness of stock returns. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 490, 928-934.	2.6	31
41	Big Data Finance and Financial Markets. <i>Computational Social Sciences</i> , 2018, , 235-248.	0.4	3
42	Weibo Attention and Stock Market Performance: Some Empirical Evidence. <i>Complexity</i> , 2018, 2018, 1-8.	1.6	3
43	The cross-correlations between online sentiment proxies: Evidence from Google Trends and Twitter. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 508, 67-75.	2.6	33
44	The Dynamic Cross-Correlations between Mass Media News, New Media News, and Stock Returns. <i>Complexity</i> , 2018, 2018, 1-11.	1.6	14
45	The dynamic cross-correlations between foreign news, local news and stock returns. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 509, 861-872.	2.6	15
46	Quantifying the cross-correlations between online searches and Bitcoin market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 509, 657-672.	2.6	51
47	Some stylized facts of the cryptocurrency market. <i>Applied Economics</i> , 2018, 50, 5950-5965.	2.2	115
48	The inefficiency of cryptocurrency and its cross-correlation with Dow Jones Industrial Average. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 510, 658-670.	2.6	121
49	Multifractal Detrended Cross-Correlation Analysis of the Return-Volume Relationship of Bitcoin Market. <i>Complexity</i> , 2018, 2018, 1-20.	1.6	872
50	Investor attention and performance of IPO firms: Evidence from online searches. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 508, 342-348.	2.6	13
51	Baidu index and predictability of Chinese stock returns. <i>Financial Innovation</i> , 2017, 3, .	6.4	41
52	Baidu news coverage and its impacts on order imbalance and large-size trade of Chinese stocks. <i>Finance Research Letters</i> , 2017, 23, 210-216.	6.7	34
53	The interaction of financial news between mass media and new media: Evidence from news on Chinese stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 486, 535-541.	2.6	14
54	Does microblogging convey firm-specific information? Evidence from China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 482, 621-626.	2.6	10

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55	Daily happiness and stock returns: The case of Chinese company listed in the United States. <i>Economic Modelling</i> , 2017, 64, 496-501.	3.8	66
56	Investor structure and the price-volume relationship in a continuous double auction market: An agent-based modeling perspective. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 467, 345-355.	2.6	9
57	Investor sentiment and stock returns: Evidence from provincial TV audience rating in China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017, 466, 288-294.	2.6	28
58	The Relationship between Firm-Specific Return Variation and Price Informativeness: Some Cross-Sectional Evidence. <i>Journal of Management Science and Engineering</i> , 2017, 2, 55-68.	2.8	4
59	Has microblogging changed stock market behavior? Evidence from China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 452, 151-156.	2.6	45
60	Daily happiness and stock returns: Some international evidence. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 460, 201-209.	2.6	75
61	Market reaction to internet news: Information diffusion and price pressure. <i>Economic Modelling</i> , 2016, 56, 43-49.	3.8	58
62	Network interdependency between social media and stock trading activities: Evidence from China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 451, 305-312.	2.6	8
63	R2 and idiosyncratic volatility: Which captures the firm-specific return variation?. <i>Economic Modelling</i> , 2016, 55, 298-304.	3.8	31
64	Credit rationing and the simulation of bank-small and medium sized firm artificial credit market. <i>Journal of Systems Science and Complexity</i> , 2016, 29, 991-1017.	2.8	6
65	Trading and non-trading period Internet information flow and intraday return volatility. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 451, 519-524.	2.6	48
66	Research on the negotiation decision-making model based on concession strategy in the artificial credit market. <i>Filomat</i> , 2016, 30, 3907-3916.	0.5	1
67	Short selling and intraday volatility: evidence from the Chinese market. <i>SpringerPlus</i> , 2015, 4, 797.	1.2	2
68	Information and Bargaining Power: Evidence from SME Lending in China. <i>International Journal of Information Technology and Decision Making</i> , 2015, 14, 901-913.	3.9	1
69	Internet information arrival and volatility of SME PRICE INDEX. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014, 399, 70-74.	2.6	54
70	Open source information, investor attention, and asset pricing. <i>Economic Modelling</i> , 2013, 33, 613-619.	3.8	132
71	The Impact of Interest Rate on Information Flow Interpretation: Evidence from ChiNext. <i>Procedia Computer Science</i> , 2013, 17, 641-646.	2.0	8
72	Investor Attention and the Carbon Emission Markets in China: A Nonparametric Wavelet-Based Causality Test. <i>Asia-Pacific Financial Markets</i> , 0, , 1.	2.4	2