Youwei Li

List of Publications by Year
in descending order

81 papers	871 citations	687363 13 h-index	580821 25 g-index
81 all docs	81 docs citations	81 times ranked	389 citing authors

#	ARTICLE	IF	CITATIONS
1	Can investor sentiment be a momentum time-series predictor? Evidence from China. Journal of Empirical Finance, 2017, 42, 212-239.	1.8	112
2	Power-law behaviour, heterogeneity, and trend chasing. Journal of Economic Dynamics and Control, 2007, 31, 3396-3426.	1.6	101
3	Heterogeneity, convergence, and autocorrelations. Quantitative Finance, 2008, 8, 59-79.	1.7	65
4	Explaining young mortality. Insurance: Mathematics and Economics, 2012, 50, 12-25.	1.2	53
5	Asymmetric volatility spillovers between economic policy uncertainty and stock markets: Evidence from China. Research in International Business and Finance, 2020, 53, 101233.	5.9	49
6	Price discovery in the Chinese gold market. Journal of Futures Markets, 2018, 38, 1262-1281.	1.8	29
7	Testing of a market fraction model and power-law behaviour in the DAX 30. Journal of Empirical Finance, 2015, 31, 1-17.	1.8	25
8	Intraday time-series momentum: Evidence from China. Journal of Futures Markets, 2020, 40, 632-650.	1.8	25
9	Asset allocation with time series momentum and reversal. Journal of Economic Dynamics and Control, 2018, 91, 441-457.	1.6	24
10	Overnight momentum, informational shocks, and late informed trading in China. International Review of Financial Analysis, 2019, 66, 101394.	6.6	23
11	Social media effect, investor recognition and the cross-section of stock returns. International Review of Financial Analysis, 2020, 67, 101432.	6.6	21
12	Investor overconfidence and the security market line: New evidence from China. Journal of Economic Dynamics and Control, 2020, 117, 103961.	1.6	20
13	Investor heterogeneity and momentum-based trading strategies in China. International Review of Financial Analysis, 2021, 74, 101654.	6.6	18
14	Risk adjusted momentum strategies: A comparison between constant and dynamic volatility scaling approaches. Research in International Business and Finance, 2018, 46, 131-140.	5.9	16
15	Aggregate Investor Attention and Bitcoin Return: The Long Short-term Memory Networks Perspective. Finance Research Letters, 2022, 49, 103143.	6.7	14
16	Heterogeneous agent models in financial markets: A nonlinear dynamics approach. International Review of Financial Analysis, 2019, 62, 135-149.	6.6	13
17	Selling vertically differentiated products under one channel or two? A quality segmentation model for differentiated distribution channels. Journal of the Operational Research Society, 2020, 71, 1180-1198.	3.4	13
18	Was a deterioration in 'connectedness' a leading indicator of the European sovereign debt crisis?. Journal of International Financial Markets, Institutions and Money, 2021, 74, 101300.	4.2	13

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19	An analysis of liquidity skewness for European sovereign bond markets. Finance Research Letters, 2018, 26, 274-280.	6.7	12
20	Long memory in financial markets: A heterogeneous agent model perspective. International Review of Financial Analysis, 2018, 58, 38-51.	6.6	12
21	Econometric analysis of microscopic simulation models. Quantitative Finance, 2010, 10, 1187-1201.	1.7	11
22	Long-term return reversalsâ€"Value and growth or tax? UK evidence. Journal of International Financial Markets, Institutions and Money, 2011, 21, 347-368.	4.2	11
23	Sustainable Decisions on Product Upgrade Confrontations with Remanufacturing Operations. Sustainability, 2018, 10, 4090.	3.2	10
24	A new attention proxy and order imbalance: Evidence from China. Finance Research Letters, 2019, 29, 411-417.	6.7	10
25	Should a retailer sell its own extended warranties or resell those from the manufacturer when confronting supplier encroachment?. Journal of the Operational Research Society, 2021, 72, 2046-2058.	3.4	10
26	The existence and severity of the forward premium puzzle during tranquil and turbulent periods: Developed versus developing country currencies. International Review of Financial Analysis, 2021, 78, 101871.	6.6	10
27	Identifying Structural Breaks in Stochastic Mortality Models. ASCE-ASME Journal of Risk and Uncertainty in Engineering Systems, Part B: Mechanical Engineering, 2015, 1, .	1.1	9
28	Models of mortality rates â€" analysing the residuals. Applied Economics, 2017, 49, 5309-5323.	2.2	9
29	Bottom-up sentiment and return predictability of the market portfolio. Finance Research Letters, 2019, 29, 57-60.	6.7	8
30	Identifying Structural Breaks in Stochastic Mortality Models. SSRN Electronic Journal, 0, , .	0.4	8
31	Explaining Young Mortality. SSRN Electronic Journal, 0, , .	0.4	8
32	What Can Explain Momentum? Evidence from Decomposition. Management Science, 2022, 68, 6184-6218.	4.1	8
33	Do benchmark African equity indices exhibit the stylized facts?. Global Finance Journal, 2010, 21, 71-97.	5.1	7
34	The adaptiveness in stock markets: testing the stylized facts in the DAX 30. Journal of Evolutionary Economics, 2017, 27, 1071-1094.	1.7	7
35	Bayesian Value-at-Risk backtesting: The case of annuity pricing. European Journal of Operational Research, 2021, 293, 786-801.	5.7	6
36	Liquidity skewness in the London Stock Exchange. International Review of Financial Analysis, 2018, 56, 12-18.	6.6	5

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37	Cultural diversity and borrowers' behavior: evidence from peer-to-peer lending. European Journal of Finance, 2022, 28, 1745-1769.	3.1	5
38	How state ownership affects corporate R&D: An <scp>inverted‑U‑shaped</scp> relationship. International Journal of Finance and Economics, 2023, 28, 3183-3197.	3.5	5
39	A reexamination of factor momentum: How strong is it?. Financial Review, 2022, 57, 585-615.	1.8	5
40	The Econometric Analysis of Microscopic Simulation Models. SSRN Electronic Journal, 2006, , .	0.4	4
41	Do Low‑Priced Stocks Drive Long‑Term Contrarian Performance on the London Stock Exchange?. Financial Review, 2012, 47, 501-530.	1.8	4
42	Price discovery in the dual-platform US Treasury market. Global Finance Journal, 2015, 28, 95-110.	5.1	4
43	Modelling mortality: are we heading in the right direction?. Applied Economics, 2017, 49, 170-187.	2.2	4
44	Eurozone Network Connectedness During Calm and Crisis: Evidence from the MTS Platform for Interdealer Trading of European Sovereign Debt. SSRN Electronic Journal, 2016, , .	0.4	3
45	A Rising E-Channel Tide Lifts All Boats? The Impact of Manufacturer Multichannel Encroachment on Traditional Selling and Leasing. Discrete Dynamics in Nature and Society, 2016, 2016, 1-18.	0.9	3
46	The Non- and Semiparametric Analysis of MS Models: Some Applications. SSRN Electronic Journal, 0, , .	0.4	3
47	Optimality of Momentum and Reversal. SSRN Electronic Journal, 0, , .	0.4	2
48	Is mortality spatial or social?. Economic Modelling, 2014, 42, 198-207.	3.8	2
49	The Adaptiveness in Stock Markets: Testing the Stylized Facts in the DAX 30. SSRN Electronic Journal, 2015, , .	0.4	2
50	Price Discovery in the Chinese Gold Market. SSRN Electronic Journal, 0, , .	0.4	2
51	Identifying the relative importance of stock characteristics. Journal of Multinational Financial Management, 2016, 34, 80-91.	2.3	2
52	Investor Overconfidence and the Security Market Line: New Evidence from China. SSRN Electronic Journal, 2018, , .	0.4	2
53	Did long-memory of liquidity signal the European sovereign debt crisis?. Annals of Operations Research, 2019, 282, 355-377.	4.1	2
54	Same same but different â€" Stylized facts of CTA sub strategies. International Review of Financial Analysis, 2021, 74, 101657.	6.6	2

#	ARTICLE	IF	CITATIONS
55	The role of hedge funds in the asset pricing: evidence from China. European Journal of Finance, 0, , 1-25.	3.1	2
56	Low liquidity beta anomaly in China. Emerging Markets Review, 2021, , 100832.	4.4	2
57	Dark matters: The effects of dark trading restrictions on liquidity and informational efficiency. Journal of International Financial Markets, Institutions and Money, 2021, 75, 101435.	4.2	2
58	Can Trend Followers Survive in the Long-Run% Insights from Agent-Based Modeling. Studies in Computational Intelligence, 2008, , 253-269.	0.9	2
59	Momentum and the Cross-Section of Stock Volatility. SSRN Electronic Journal, 0, , .	0.4	2
60	Short-run disequilibrium adjustment and long-run equilibrium in the international stock markets: A network-based approach. International Review of Financial Analysis, 2022, 79, 102002.	6.6	2
61	Shunned stocks and market states. European Journal of Finance, 2022, 28, 705-717.	3.1	2
62	Order book price impact in the Chinese soybean futures market. International Journal of Finance and Economics, 2023, 28, 606-625.	3.5	1
63	US Dollar Carry Trades in the Era of 'Cheap Money'. SSRN Electronic Journal, 0, , .	0.4	1
64	The Forward Premium Bias, Carry Trade Return and the Risks of Volatility and Liquidity. SSRN Electronic Journal, 0, , .	0.4	1
65	Bayesian Value-at-Risk Backtesting: The Case of Annuity Pricing. SSRN Electronic Journal, 0, , .	0.4	1
66	Short-Run Disequilibrium Adjustment and Long-Run Equilibrium in the International Stock Markets: A Network-Based Approach. SSRN Electronic Journal, 0, , .	0.4	1
67	What Can Explain Momentum? Evidence From Decomposition. SSRN Electronic Journal, 0, , .	0.4	1
68	Can Investor Sentiment Be a Momentum Time-Series Predictor? Evidence from China. SSRN Electronic Journal, 2015, , .	0.4	0
69	Heterogeneous Agent Models in Financial Markets: A Nonlinear Dynamics Approach. SSRN Electronic Journal, 0, , .	0.4	0
70	Long Memory in Financial Markets: A Heterogeneous Agent Model Perspective. SSRN Electronic Journal, 2018, , .	0.4	0
71	How did order-flow impact bond prices during the European Sovereign Debt Crisis?. International Review of Economics and Finance, 2020, 67, 13-24.	4.5	0
72	A Reexamination of Factor Momentumï¼šHow Strong is Itï¼Ÿ. SSRN Electronic Journal, 0, , .	0.4	0

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73	Long-Term Return Reversals â€"Value and Growth or Tax? UK Evidence. SSRN Electronic Journal, 0, , .	0.4	0
74	Do Low-Priced Stocks Drive Long-Term Contrarian Performance on the London Stock Exchange?. SSRN Electronic Journal, 0, , .	0.4	0
75	Price Discovery in the Dual-Platform US Treasury Market. SSRN Electronic Journal, 0, , .	0.4	0
76	Is Mortality Spatial or Social?. SSRN Electronic Journal, 0, , .	0.4	0
77	Identifying the Relative Importance of Stock Characteristics in the UK Market. SSRN Electronic Journal, 0, , .	0.4	0
78	Structural Breaks in Mortality Models and their Consequences. , 2014, , .		0
79	How Did Order-Flow Impact Bond Prices During the European Sovereign Debt Crisis?. SSRN Electronic Journal, 0, , .	0.4	0
80	The Econometric Analysis of Agent-Based Models in Finance: An Application. , 2007, , 1081-1091.		0
81	Financial Bubbles: A Learning Effect Modelling Approach. Studies in Computational Intelligence, 2009, , 117-135.	0.9	0