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	Order book price impact in the Chinese soybean futures market. International Journal of Finance and Economics, 2023, 28, 606-625.	3.5	1
2	How state ownership affects corporate R&D: An <scp>invertedâ€Uâ€shaped</scp> relationship. International Journal of Finance and Economics, 2023, 28, 3183-3197.	3.5	5
3	Cultural diversity and borrowersâ€™ behavior: evidence from peer-to-peer lending. European Journal of Finance, 2022, 28, 1745-1769.	3.1	5
4	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
5	What Can Explain Momentum? Evidence from Decomposition. Management Science, 2022, 68, 6184-6218.	4.1	8
6	Shunned stocks and market states. European Journal of Finance, 2022, 28, 705-717.	3.1	2
7	A reexamination of factor momentum: How strong is it?. Financial Review, 2022, 57, 585-615.	1.8	5
8	Aggregate Investor Attention and Bitcoin Return: The Long Short-term Memory Networks Perspective. Finance Research Letters, 2022, 49, 103143.	6.7	14
9	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
10	Investor heterogeneity and momentum-based trading strategies in China. International Review of Financial Analysis, 2021, 74, 101654.	6.6	18
11	Same same but different â€“ Stylized facts of CTA sub strategies. International Review of Financial Analysis, 2021, 74, 101657.	6.6	2
12	Low liquidity beta anomaly in China. Emerging Markets Review, 2021, , 100832.	4.4	2
13	Bayesian Value-at-Risk backtesting: The case of annuity pricing. European Journal of Operational Research, 2021, 293, 786-801.	5.7	6
14	Was a deterioration in â€˜connectednessâ€™ a leading indicator of the European sovereign debt crisis?. Journal of International Financial Markets, Institutions and Money, 2021, 74, 101300.	4.2	13
15	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
16	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
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	Intraday timeâ€series momentum: Evidence from China. Journal of Futures Markets, 2020, 40, 632-650.	1.8	25

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19	Social media effect, investor recognition and the cross-section of stock returns. International Review of Financial Analysis, 2020, 67, 101432.	6.6	21
20	Investor overconfidence and the security market line: New evidence from China. Journal of Economic Dynamics and Control, 2020, 117, 103961.	1.6	20
21	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
22	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
23	Overnight momentum, informational shocks, and late informed trading in China. International Review of Financial Analysis, 2019, 66, 101394.	6.6	23
24	Bottom-up sentiment and return predictability of the market portfolio. Finance Research Letters, 2019, 29, 57-60.	6.7	8
25	A new attention proxy and order imbalance: Evidence from China. Finance Research Letters, 2019, 29, 411-417.	6.7	10
26	Heterogeneous agent models in financial markets: A nonlinear dynamics approach. International Review of Financial Analysis, 2019, 62, 135-149.	6.6	13
27	Did long-memory of liquidity signal the European sovereign debt crisis?. Annals of Operations Research, 2019, 282, 355-377.	4.1	2
28	An analysis of liquidity skewness for European sovereign bond markets. Finance Research Letters, 2018, 26, 274-280.	6.7	12
29	Liquidity skewness in the London Stock Exchange. International Review of Financial Analysis, 2018, 56, 12-18.	6.6	5
30	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
31	Long memory in financial markets: A heterogeneous agent model perspective. International Review of Financial Analysis, 2018, 58, 38-51.	6.6	12
32	Asset allocation with time series momentum and reversal. Journal of Economic Dynamics and Control, 2018, 91, 441-457.	1.6	24
33	Investor Overconfidence and the Security Market Line: New Evidence from China. SSRN Electronic Journal, 2018, , .	0.4	2
34	Long Memory in Financial Markets: A Heterogeneous Agent Model Perspective. SSRN Electronic Journal, 2018, , .	0.4	0
35	Sustainable Decisions on Product Upgrade Confrontations with Remanufacturing Operations. Sustainability, 2018, 10, 4090.	3.2	10
36	Price discovery in the Chinese gold market. Journal of Futures Markets, 2018, 38, 1262-1281.	1.8	29

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37	Modelling mortality: are we heading in the right direction?. Applied Economics, 2017, 49, 170-187.	2.2	4
38	Can investor sentiment be a momentum time-series predictor? Evidence from China. Journal of Empirical Finance, 2017, 42, 212-239.	1.8	112
39	Models of mortality rates â€“ analysing the residuals. Applied Economics, 2017, 49, 5309-5323.	2.2	9
40	The adaptiveness in stock markets: testing the stylized facts in the DAX 30. Journal of Evolutionary Economics, 2017, 27, 1071-1094.	1.7	7
41	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
42	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
43	Identifying the relative importance of stock characteristics. Journal of Multinational Financial Management, 2016, 34, 80-91.	2.3	2
44	The Adaptiveness in Stock Markets: Testing the Stylized Facts in the DAX 30. SSRN Electronic Journal, 2015, , .	0.4	2
45	Can Investor Sentiment Be a Momentum Time-Series Predictor? Evidence from China. SSRN Electronic Journal, 2015, , .	0.4	0
46	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
47	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
48	Price discovery in the dual-platform US Treasury market. Global Finance Journal, 2015, 28, 95-110.	5.1	4
49	Is mortality spatial or social?. Economic Modelling, 2014, 42, 198-207.	3.8	2
50	Structural Breaks in Mortality Models and their Consequences. , 2014, , .		0
51	Explaining young mortality. Insurance: Mathematics and Economics, 2012, 50, 12-25.	1.2	53
52	Do Lowâ€Priced Stocks Drive Longâ€Term Contrarian Performance on the London Stock Exchange?. Financial Review, 2012, 47, 501-530.	1.8	4
53	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
54	Econometric analysis of microscopic simulation models. Quantitative Finance, 2010, 10, 1187-1201.	1.7	11

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55	Do benchmark African equity indices exhibit the stylized facts?. Global Finance Journal, 2010, 21, 71-97.	5.1	7
56	Financial Bubbles: A Learning Effect Modelling Approach. Studies in Computational Intelligence, 2009, , 117-135.	0.9	0
57	Heterogeneity, convergence, and autocorrelations. Quantitative Finance, 2008, 8, 59-79.	1.7	65
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	Power-law behaviour, heterogeneity, and trend chasing. Journal of Economic Dynamics and Control, 2007, 31, 3396-3426.	1.6	101
60	The Econometric Analysis of Agent-Based Models in Finance: An Application. , 2007, , 1081-1091.		0
61	The Econometric Analysis of Microscopic Simulation Models. SSRN Electronic Journal, 2006, , .	0.4	4
62	Optimality of Momentum and Reversal. SSRN Electronic Journal, 0, , .	0.4	2
63	Price Discovery in the Chinese Gold Market. SSRN Electronic Journal, 0, , .	0.4	2
64	Heterogeneous Agent Models in Financial Markets: A Nonlinear Dynamics Approach. SSRN Electronic Journal, 0, , .	0.4	0
65	A Reexamination of Factor Momentumï¼šHow Strong is Itï¼Ÿ. SSRN Electronic Journal, 0, , .	0.4	0
66	The role of hedge funds in the asset pricing: evidence from China. European Journal of Finance, 0, , 1-25.	3.1	2
67	Identifying Structural Breaks in Stochastic Mortality Models. SSRN Electronic Journal, 0, , .	0.4	8
68	US Dollar Carry Trades in the Era of 'Cheap Money'. SSRN Electronic Journal, 0, , .	0.4	1
69	The Forward Premium Bias, Carry Trade Return and the Risks of Volatility and Liquidity. SSRN Electronic Journal, 0, , .	0.4	1
70	The Non- and Semiparametric Analysis of MS Models: Some Applications. SSRN Electronic Journal, 0, , .	0.4	3
71	Long-Term Return Reversals â€“Value and Growth or Tax? UK Evidence. SSRN Electronic Journal, 0, , .	0.4	0
72	Do Low-Priced Stocks Drive Long-Term Contrarian Performance on the London Stock Exchange?. SSRN Electronic Journal, 0, , .	0.4	0

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73	Price Discovery in the Dual-Platform US Treasury Market. SSRN Electronic Journal, 0, , .	0.4	0
74	Explaining Young Mortality. SSRN Electronic Journal, 0, , .	0.4	8
75	Is Mortality Spatial or Social?. SSRN Electronic Journal, 0, , .	0.4	0
76	Identifying the Relative Importance of Stock Characteristics in the UK Market. SSRN Electronic Journal, 0, , .	0.4	0
77	How Did Order-Flow Impact Bond Prices During the European Sovereign Debt Crisis?. SSRN Electronic Journal, 0, , .	0.4	0
78	Bayesian Value-at-Risk Backtesting: The Case of Annuity Pricing. SSRN Electronic Journal, 0, , .	0.4	1
79	Momentum and the Cross-Section of Stock Volatility. SSRN Electronic Journal, 0, , .	0.4	2
80	Short-Run Disequilibrium Adjustment and Long-Run Equilibrium in the International Stock Markets: A Network-Based Approach. SSRN Electronic Journal, 0, , .	0.4	1
81	What Can Explain Momentum? Evidence From Decomposition. SSRN Electronic Journal, 0, , .	0.4	1