

Lei Shi

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/5375528/publications.pdf>

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16
papers

64
citations

1937685

4
h-index

1720034

7
g-index

16
all docs

16
docs citations

16
times ranked

54
citing authors

#	ARTICLE	IF	CITATIONS
1	A behavioural model of investor sentiment in limit order markets. <i>Quantitative Finance</i> , 2017, 17, 71-86.	1.7	12
2	Position limit for the CSI 300 stock index futures market. <i>Economic Systems</i> , 2015, 39, 369-389.	2.2	9
3	Conceptualizing the Roles of Founder Personality Traits in Startups' Construction of Brand Identity. <i>Journal of Promotion Management</i> , 2019, 25, 65-81.	3.4	9
4	Does more stringencies in government policies during pandemic impact stock returns? Fresh evidence from GREF countries, a new emerging green bloc. <i>Resources Policy</i> , 2022, 76, 102582.	9.6	6
5	Disagreement, correlation and asset prices. <i>Economics Letters</i> , 2012, 116, 512-515.	1.9	5
6	Index portfolio and welfare analysis under heterogeneous beliefs. <i>Journal of Banking and Finance</i> , 2017, 75, 64-79.	2.9	5
7	Boundedly rational equilibrium and risk premium. <i>Accounting and Finance</i> , 2012, 52, 71-93.	3.2	4
8	Consumption-based CAPM with belief heterogeneity. <i>Journal of Economic Dynamics and Control</i> , 2016, 65, 30-46.	1.6	4
9	An Investigation of the Sources of Store-Based Retailers' Early Entrant Advantages: Market and Resource Factors. <i>Journal of Marketing Channels</i> , 2010, 17, 263-280.	0.4	3
10	On the numerical stability of simulation methods for SDEs under multiplicative noise in finance. <i>Quantitative Finance</i> , 2013, 13, 183-194.	1.7	2
11	Dynamic Asset Pricing with Interactions between Short-Sale and Borrowing Constraints. <i>Review of Asset Pricing Studies</i> , 0, , .	2.5	2
12	Disagreement in a Multi-Asset Market. <i>International Review of Finance</i> , 2012, 12, 357-373.	1.9	1
13	Investor Sentiment in an Artificial Limit Order Market. <i>Complexity</i> , 2020, 2020, 1-10.	1.6	1
14	Portfolio Efficiency Under Heterogeneous Beliefs. , 2010, , .		1
15	Differences in Opinion and Equilibrium Asset Returns in a Multi-Asset Market. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	0
16	Heterogeneous Beliefs and the Cross Section of Asset Returns. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0