

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