

Libo Yin

List of Publications by Year in descending order

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84
papers

1,803
citations

279798

23
h-index

315739

38
g-index

84
all docs

84
docs citations

84
times ranked

863
citing authors

#	ARTICLE	IF	CITATIONS
1	Oil and the short-term predictability of stock return volatility. <i>Journal of Empirical Finance</i> , 2018, 47, 90-104.	1.8	159
2	Oil price volatility and macroeconomic fundamentals: A regime switching GARCH-MIDAS model. <i>Journal of Empirical Finance</i> , 2017, 43, 130-142.	1.8	154
3	Can investor attention predict oil prices?. <i>Energy Economics</i> , 2017, 66, 547-558.	12.1	89
4	Predicting the oil prices: Do technical indicators help?. <i>Energy Economics</i> , 2016, 56, 338-350.	12.1	84
5	Understanding stock market volatility: What is the role of U.S. uncertainty?. <i>North American Journal of Economics and Finance</i> , 2019, 48, 582-590.	3.5	76
6	Asymmetric volatility spillovers between international economic policy uncertainty and the U.S. stock market. <i>North American Journal of Economics and Finance</i> , 2020, 51, 101084.	3.5	69
7	Exogenous shocks and the spillover effects between uncertainty and oil price. <i>Energy Economics</i> , 2016, 54, 224-234.	12.1	65
8	Macroeconomic policy uncertainty shocks on the Chinese economy: a GVAR analysis. <i>Applied Economics</i> , 2016, 48, 4907-4921.	2.2	55
9	Oil volatility risk and stock market volatility predictability: Evidence from G7 countries. <i>Energy Economics</i> , 2017, 68, 240-254.	12.1	54
10	Economic fundamentals or investor perceptions? The role of uncertainty in predicting long-term cryptocurrency volatility. <i>International Review of Financial Analysis</i> , 2020, 71, 101566.	6.6	49
11	Macroeconomic uncertainty: does it matter for commodity prices?. <i>Applied Economics Letters</i> , 2014, 21, 711-716.	1.8	46
12	Spillovers of macroeconomic uncertainty among major economies. <i>Applied Economics Letters</i> , 2014, 21, 938-944.	1.8	45
13	Exogenous impacts on the links between energy and agricultural commodity markets. <i>Energy Economics</i> , 2015, 49, 350-358.	12.1	42
14	The role of news-based implied volatility among US financial markets. <i>Economics Letters</i> , 2017, 157, 24-27.	1.9	42
15	Understanding cryptocurrency volatility: The role of oil market shocks. <i>International Review of Economics and Finance</i> , 2021, 72, 233-253.	4.5	42
16	Optimistic bias of analysts' earnings forecasts: Does investor sentiment matter in China?. <i>Pacific-Basin Finance Journal</i> , 2018, 49, 147-163.	3.9	36
17	Does investor attention matter? The attention-return relationships in FX markets. <i>Economic Modelling</i> , 2018, 68, 644-660.	3.8	36
18	The effects of investor attention on commodity futures markets. <i>Journal of Futures Markets</i> , 2017, 37, 1031-1049.	1.8	35

#	ARTICLE	IF	CITATIONS
19	The impact of operating flexibility on firms' performance during the COVID-19 outbreak: Evidence from China. <i>Finance Research Letters</i> , 2021, 38, 101808.	6.7	35
20	Does oil price respond to macroeconomic uncertainty? New evidence. <i>Empirical Economics</i> , 2016, 51, 921-938.	3.0	34
21	Oil prices and news-based uncertainty: Novel evidence. <i>Energy Economics</i> , 2018, 72, 331-340.	12.1	31
22	Does news uncertainty matter for commodity futures markets? Heterogeneity in energy and non-energy sectors. <i>Journal of Futures Markets</i> , 2018, 38, 1246-1261.	1.8	26
23	Our currency, your attention: Contagion spillovers of investor attention on currency returns. <i>Economic Modelling</i> , 2019, 80, 49-61.	3.8	25
24	Dynamic link between oil prices and exchange rates: A non-linear approach. <i>Energy Economics</i> , 2019, 84, 104488.	12.1	24
25	Do foreign institutional investors stabilize the capital market?. <i>Economics Letters</i> , 2015, 136, 73-75.	1.9	23
26	Environmental Efficiency and Its Determinants for Manufacturing in China. <i>Sustainability</i> , 2017, 9, 47.	3.2	22
27	Systemic risk and dynamics of contagion: a duplex inter-bank network. <i>Quantitative Finance</i> , 2017, 17, 1435-1445.	1.7	20
28	Investor attention and currency performance: international evidence. <i>Applied Economics</i> , 2018, 50, 2525-2551.	2.2	20
29	Predictability of structural co-movement in commodity prices: the role of technical indicators. <i>Quantitative Finance</i> , 2017, 17, 795-812.	1.7	19
30	Uncertainty and currency performance: A quantile-on-quantile approach. <i>North American Journal of Economics and Finance</i> , 2019, 48, 702-729.	3.5	18
31	Co-movements in commodity prices: Global, sectoral and commodity-specific factors. <i>Economics Letters</i> , 2015, 126, 96-100.	1.9	17
32	Macroeconomic impacts on commodity prices: China vs. the United States. <i>Quantitative Finance</i> , 2016, 16, 489-500.	1.7	15
33	Causality between oil shocks and exchange rate: A Bayesian, graph-based VAR approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 508, 434-453.	2.6	15
34	Can investors attention on oil markets predict stock returns?. <i>North American Journal of Economics and Finance</i> , 2019, 48, 786-800.	3.5	15
35	A Data-Analytics Approach for Risk Evaluation in Peer-to-Peer Lending Platforms. <i>IEEE Intelligent Systems</i> , 2020, 35, 85-95.	4.0	14
36	Exogenous Shocks and Information Transmission in Global Copper Futures Markets. <i>Journal of Futures Markets</i> , 2013, 33, 724-751.	1.8	13

#	ARTICLE	IF	CITATIONS
37	Forecasting the volatility of crude oil futures: The role of oil investor attention and its regime switching characteristics under a high-frequency framework. <i>Energy</i> , 2022, 238, 121779.	8.8	13
38	Is the relationship between gold and the U.S. dollar always negative? The role of macroeconomic uncertainty. <i>Applied Economics</i> , 2018, 50, 354-370.	2.2	12
39	Adjusted dividend-price ratios and stock return predictability: Evidence from China. <i>International Review of Financial Analysis</i> , 2021, 73, 101618.	6.6	11
40	Oil uncertainty and firms' risk-taking. <i>Energy Economics</i> , 2022, 108, 105922.	12.1	11
41	Forecasting the CNY-CNH pricing differential: The role of investor attention. <i>Pacific-Basin Finance Journal</i> , 2018, 49, 232-247.	3.9	10
42	Stock Net Entropy: Evidence from the Chinese Growth Enterprise Market. <i>Entropy</i> , 2018, 20, 805.	2.2	9
43	It's not that important: The negligible effect of oil market uncertainty. <i>International Review of Economics and Finance</i> , 2019, 60, 62-84.	4.5	9
44	What Drives Long-term Oil Market Volatility? Fundamentals versus Speculation. <i>Economics</i> , 2016, 10, .	0.6	8
45	Investor Attention and Stock Returns: International Evidence. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 3168-3188.	3.1	8
46	News implied volatility and long-term foreign exchange market volatility. <i>International Review of Financial Analysis</i> , 2019, 61, 126-142.	6.6	8
47	Oil shocks and stock volatility: new evidence via a Bayesian, graph-based VAR approach. <i>Applied Economics</i> , 2020, 52, 1163-1180.	2.2	8
48	Firm's quality increases and the cross-section of stock returns: Evidence from China. <i>International Review of Economics and Finance</i> , 2020, 66, 228-243.	4.5	8
49	Systemic risk in international stock markets: Role of the oil market. <i>International Review of Economics and Finance</i> , 2021, 71, 592-619.	4.5	8
50	Options strategies for international portfolios with overall risk management via multi-stage stochastic programming. <i>Annals of Operations Research</i> , 2013, 206, 557-576.	4.1	7
51	Risk management for international portfolios with basket options: A multi-stage stochastic programming approach. <i>Journal of Systems Science and Complexity</i> , 2015, 28, 1279-1306.	2.8	7
52	Does NVIX matter for market volatility? Evidence from Asia-Pacific markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 492, 506-516.	2.6	7
53	The effect of oil returns on the stock markets network. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 533, 122044.	2.6	7
54	Oil market uncertainty and international business cycle dynamics. <i>Energy Economics</i> , 2019, 81, 728-740.	12.1	7

#	ARTICLE	IF	CITATIONS
55	Intermediary asset pricing in commodity futures returns. Journal of Futures Markets, 2020, 40, 1711-1730.	1.8	7
56	Does the green inspiration effect matter for stock returns? Evidence from the Chinese stock market. Empirical Economics, 2021, 60, 2155-2176.	3.0	7
57	Intermediary capital risk and commodity futures volatility. Journal of Futures Markets, 2021, 41, 577-640.	1.8	7
58	Chinese Stock Returns and the Role of News-Based Uncertainty. Emerging Markets Finance and Trade, 2019, 55, 2949-2969.	3.1	6
59	Can skewness predict currency excess returns?. North American Journal of Economics and Finance, 2019, 48, 628-641.	3.5	5
60	Firms' profit instability and the cross-section of stock returns: Evidence from China. Research in International Business and Finance, 2020, 53, 101203.	5.9	5
61	International Assets Allocation with Risk Management via Multi-Stage Stochastic Programming. Computational Economics, 2020, 55, 383-405.	2.6	5
62	Downside Risk in the Oil Market: Does It Affect Stock Returns in China?. Emerging Markets Finance and Trade, 2021, 57, 3139-3152.	3.1	5
63	Can the skewness of oil returns affect stock returns? Evidence from China's A-Share markets. North American Journal of Economics and Finance, 2019, 50, 101042.	3.5	4
64	The pricing effect of the common pattern in firm-level idiosyncratic volatility: Evidence from A-Share stocks of China. Physica A: Statistical Mechanics and Its Applications, 2018, 497, 218-235.	2.6	3
65	Can skewness of the futures-spot basis predict currency spot returns?. Journal of Futures Markets, 2019, 39, 1435-1449.	1.8	3
66	Oil market uncertainty and excess returns on currency carry trade. Research in International Business and Finance, 2021, 56, 101391.	5.9	3
67	Is oil risk important for commodity-related currency returns?. Research in International Business and Finance, 2022, 60, 101604.	5.9	3
68	The profitability effect: Insight from a dynamic perspective. International Review of Financial Analysis, 2022, 80, 102059.	6.6	3
69	Do dividends signal safety? Evidence from China. International Review of Financial Analysis, 2022, 82, 102123.	6.6	3
70	Forecasting the oil prices: What is the role of skewness risk?. Physica A: Statistical Mechanics and Its Applications, 2019, 534, 120600.	2.6	2
71	Can the intermediary capital risk predict foreign exchange rates?. Finance Research Letters, 2020, 37, 101349.	6.7	2
72	Aggregate profit instability and time variations in momentum returns: Evidence from China. Pacific-Basin Finance Journal, 2020, 60, 101276.	3.9	2

#	ARTICLE	IF	CITATIONS
73	Shocks to the equity capital ratio of financial intermediaries and the predictability of stock return volatility. <i>Journal of Forecasting</i> , 2021, 40, 945-962.	2.8	2
74	Hedging International Foreign Exchange Risks via Option Based Portfolio Insurance. <i>Computational Economics</i> , 2015, 45, 151-181.	2.6	1
75	The predictive performance of the currency futures basis for spot returns. <i>Quantitative Finance</i> , 2019, 19, 391-405.	1.7	1
76	Currency strategies based on momentum, carry trade and skewness. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 517, 121-131.	2.6	1
77	Are conditional illiquidity risks priced in China? A cross-sectional test. <i>International Review of Financial Analysis</i> , 2022, 81, 102077.	6.6	1
78	Optimize International Portfolio via Stochastic Programming. , 2011, , .		0
79	Predictability of Financialization and Co-Movement in Commodity Market: What Is the Role of Technical Indicators. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	0
80	Common idiosyncratic volatility and returns: From an investment horizon perspective. <i>International Journal of Finance and Economics</i> , 2019, 24, 370-390.	3.5	0
81	The role of intermediary capital risk in predicting oil volatility. <i>International Journal of Finance and Economics</i> , 2020, , .	3.5	0
82	Intermediary asset pricing in currency carry trade returns. <i>Journal of Futures Markets</i> , 2021, 41, 1241-1267.	1.8	0
83	Big is brilliant: Understanding the Chinese size effect through profitability shocks. <i>International Review of Financial Analysis</i> , 2021, 74, 101704.	6.6	0
84	Do terrorist attacks matter for currency excess returns?. <i>Finance Research Letters</i> , 2022, 49, 103087.	6.7	0