

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	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
2	Is oil risk important for commodity-related currency returns?. <i>Research in International Business and Finance</i> , 2022, 60, 101604.	5.9	3
3	The profitability effect: Insight from a dynamic perspective. <i>International Review of Financial Analysis</i> , 2022, 80, 102059.	6.6	3
4	Are conditional illiquidity risks priced in China? A cross-sectional test. <i>International Review of Financial Analysis</i> , 2022, 81, 102077.	6.6	1
5	Oil uncertainty and firms' risk-taking. <i>Energy Economics</i> , 2022, 108, 105922.	12.1	11
6	Do dividends signal safety? Evidence from China. <i>International Review of Financial Analysis</i> , 2022, 82, 102123.	6.6	3
7	Do terrorist attacks matter for currency excess returns?. <i>Finance Research Letters</i> , 2022, 49, 103087.	6.7	0
8	Does the green inspiration effect matter for stock returns? Evidence from the Chinese stock market. <i>Empirical Economics</i> , 2021, 60, 2155-2176.	3.0	7
9	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
10	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
11	Understanding cryptocurrency volatility: The role of oil market shocks. <i>International Review of Economics and Finance</i> , 2021, 72, 233-253.	4.5	42
12	Adjusted dividend-price ratios and stock return predictability: Evidence from China. <i>International Review of Financial Analysis</i> , 2021, 73, 101618.	6.6	11
13	Downside Risk in the Oil Market: Does It Affect Stock Returns in China?. <i>Emerging Markets Finance and Trade</i> , 2021, 57, 3139-3152.	3.1	5
14	Intermediary capital risk and commodity futures volatility. <i>Journal of Futures Markets</i> , 2021, 41, 577-640.	1.8	7
15	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
16	Intermediary asset pricing in currency carry trade returns. <i>Journal of Futures Markets</i> , 2021, 41, 1241-1267.	1.8	0
17	Big is brilliant: Understanding the Chinese size effect through profitability shocks. <i>International Review of Financial Analysis</i> , 2021, 74, 101704.	6.6	0
18	Oil market uncertainty and excess returns on currency carry trade. <i>Research in International Business and Finance</i> , 2021, 56, 101391.	5.9	3

#	ARTICLE	IF	CITATIONS
19	Asymmetric volatility spillovers between international economic policy uncertainty and the U.S. stock market. North American Journal of Economics and Finance, 2020, 51, 101084.	3.5	69
20	Oil shocks and stock volatility: new evidence via a Bayesian, graph-based VAR approach. Applied Economics, 2020, 52, 1163-1180.	2.2	8
21	Can the intermediary capital risk predict foreign exchange rates?. Finance Research Letters, 2020, 37, 101349.	6.7	2
22	Firm's quality increases and the cross-section of stock returns: Evidence from China. International Review of Economics and Finance, 2020, 66, 228-243.	4.5	8
23	Economic fundamentals or investor perceptions? The role of uncertainty in predicting long-term cryptocurrency volatility. International Review of Financial Analysis, 2020, 71, 101566.	6.6	49
24	The role of intermediary capital risk in predicting oil volatility. International Journal of Finance and Economics, 2020, , .	3.5	0
25	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
26	A Data-Analytics Approach for Risk Evaluation in Peer-to-Peer Lending Platforms. IEEE Intelligent Systems, 2020, 35, 85-95.	4.0	14
27	Aggregate profit instability and time variations in momentum returns: Evidence from China. Pacific-Basin Finance Journal, 2020, 60, 101276.	3.9	2
28	Intermediary asset pricing in commodity futures returns. Journal of Futures Markets, 2020, 40, 1711-1730.	1.8	7
29	International Assets Allocation with Risk Management via Multi-Stage Stochastic Programming. Computational Economics, 2020, 55, 383-405.	2.6	5
30	Understanding stock market volatility: What is the role of U.S. uncertainty?. North American Journal of Economics and Finance, 2019, 48, 582-590.	3.5	76
31	Our currency, your attention: Contagion spillovers of investor attention on currency returns. Economic Modelling, 2019, 80, 49-61.	3.8	25
32	Can skewness predict currency excess returns?. North American Journal of Economics and Finance, 2019, 48, 628-641.	3.5	5
33	Dynamic link between oil prices and exchange rates: A non-linear approach. Energy Economics, 2019, 84, 104488.	12.1	24
34	The effect of oil returns on the stock markets network. Physica A: Statistical Mechanics and Its Applications, 2019, 533, 122044.	2.6	7
35	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
36	It's not that important: The negligible effect of oil market uncertainty. International Review of Economics and Finance, 2019, 60, 62-84.	4.5	9

#	ARTICLE	IF	CITATIONS
37	Chinese Stock Returns and the Role of News-Based Uncertainty. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 2949-2969.	3.1	6
38	Oil market uncertainty and international business cycle dynamics. <i>Energy Economics</i> , 2019, 81, 728-740.	12.1	7
39	Forecasting the oil prices: What is the role of skewness risk?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 534, 120600.	2.6	2
40	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
41	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
42	The predictive performance of the currency futures basis for spot returns. <i>Quantitative Finance</i> , 2019, 19, 391-405.	1.7	1
43	Can skewness of the futures-spot basis predict currency spot returns?. <i>Journal of Futures Markets</i> , 2019, 39, 1435-1449.	1.8	3
44	News implied volatility and long-term foreign exchange market volatility. <i>International Review of Financial Analysis</i> , 2019, 61, 126-142.	6.6	8
45	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
46	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
47	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
48	The pricing effect of the common pattern in firm-level idiosyncratic volatility: Evidence from A-Share stocks of China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 497, 218-235.	2.6	3
49	Investor Attention and Stock Returns: International Evidence. <i>Emerging Markets Finance and Trade</i> , 2018, 54, 3168-3188.	3.1	8
50	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
51	Oil prices and news-based uncertainty: Novel evidence. <i>Energy Economics</i> , 2018, 72, 331-340.	12.1	31
52	Oil and the short-term predictability of stock return volatility. <i>Journal of Empirical Finance</i> , 2018, 47, 90-104.	1.8	159
53	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
54	Does investor attention matter? The attention-return relationships in FX markets. <i>Economic Modelling</i> , 2018, 68, 644-660.	3.8	36

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55	Investor attention and currency performance: international evidence. <i>Applied Economics</i> , 2018, 50, 2525-2551.	2.2	20
56	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
57	Stock Net Entropy: Evidence from the Chinese Growth Enterprise Market. <i>Entropy</i> , 2018, 20, 805.	2.2	9
58	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
59	Forecasting the CNY-CNH pricing differential: The role of investor attention. <i>Pacific-Basin Finance Journal</i> , 2018, 49, 232-247.	3.9	10
60	The effects of investor attention on commodity futures markets. <i>Journal of Futures Markets</i> , 2017, 37, 1031-1049.	1.8	35
61	Can investor attention predict oil prices?. <i>Energy Economics</i> , 2017, 66, 547-558.	12.1	89
62	The role of news-based implied volatility among US financial markets. <i>Economics Letters</i> , 2017, 157, 24-27.	1.9	42
63	Systemic risk and dynamics of contagion: a duplex inter-bank network. <i>Quantitative Finance</i> , 2017, 17, 1435-1445.	1.7	20
64	Oil volatility risk and stock market volatility predictability: Evidence from G7 countries. <i>Energy Economics</i> , 2017, 68, 240-254.	12.1	54
65	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
66	Predictability of structural co-movement in commodity prices: the role of technical indicators. <i>Quantitative Finance</i> , 2017, 17, 795-812.	1.7	19
67	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
68	Environmental Efficiency and Its Determinants for Manufacturing in China. <i>Sustainability</i> , 2017, 9, 47.	3.2	22
69	What Drives Long-term Oil Market Volatility? Fundamentals versus Speculation. <i>Economics</i> , 2016, 10, .	0.6	8
70	Predicting the oil prices: Do technical indicators help?. <i>Energy Economics</i> , 2016, 56, 338-350.	12.1	84
71	Macroeconomic policy uncertainty shocks on the Chinese economy: a GVAR analysis. <i>Applied Economics</i> , 2016, 48, 4907-4921.	2.2	55
72	Does oil price respond to macroeconomic uncertainty? New evidence. <i>Empirical Economics</i> , 2016, 51, 921-938.	3.0	34

#	ARTICLE	IF	CITATIONS
73	Exogenous shocks and the spillover effects between uncertainty and oil price. Energy Economics, 2016, 54, 224-234.	12.1	65
74	Macroeconomic impacts on commodity prices: China vs. the United States. Quantitative Finance, 2016, 16, 489-500.	1.7	15
75	Risk management for international portfolios with basket options: A multi-stage stochastic programming approach. Journal of Systems Science and Complexity, 2015, 28, 1279-1306.	2.8	7
76	Exogenous impacts on the links between energy and agricultural commodity markets. Energy Economics, 2015, 49, 350-358.	12.1	42
77	Hedging International Foreign Exchange Risks via Option Based Portfolio Insurance. Computational Economics, 2015, 45, 151-181.	2.6	1
78	Do foreign institutional investors stabilize the capital market?. Economics Letters, 2015, 136, 73-75.	1.9	23
79	Co-movements in commodity prices: Global, sectoral and commodity-specific factors. Economics Letters, 2015, 126, 96-100.	1.9	17
80	Macroeconomic uncertainty: does it matter for commodity prices?. Applied Economics Letters, 2014, 21, 711-716.	1.8	46
81	Spillovers of macroeconomic uncertainty among major economies. Applied Economics Letters, 2014, 21, 938-944.	1.8	45
82	Options strategies for international portfolios with overall risk management via multi-stage stochastic programming. Annals of Operations Research, 2013, 206, 557-576.	4.1	7
83	Exogenous Shocks and Information Transmission in Global Copper Futures Markets. Journal of Futures Markets, 2013, 33, 724-751.	1.8	13
84	Optimize International Portfolio via Stochastic Programming. , 2011, , .		0