

# Lei Jiang

## List of Publications by Year in Descending Order

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**Version:** 2024-04-10

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

6 papers	33 citations	3 h-index	5 g-index
6 ext. papers	63 ext. citations	5 avg, IF	1.86 L-index

#	Paper	IF	Citations
6	Double-Adjusted Mutual Fund Performance. <i>Review of Asset Pricing Studies</i> , <b>2021</b> , 11, 169-208	10.4	3
5	A test of general asymmetric dependence. <i>Journal of Applied Econometrics</i> , <b>2018</b> , 33, 1026-1043	2.2	1
4	Influential investors in online stock forums. <i>International Review of Financial Analysis</i> , <b>2016</b> , 45, 39-46	6.7	17
3	Investor sentiment and price limit rules. <i>Journal of Behavioral and Experimental Finance</i> , <b>2015</b> , 5, 15-26	6.1	6
2	Order Imbalance, Liquidity, and Market Efficiency: Evidence from the Chinese Stock Market. <i>Managerial and Decision Economics</i> , <b>2011</b> , 32, 469-480	1.1	4
1	Investor Attention and Asset Pricing Anomalies. <i>Review of Finance</i> ,	3.5	2