

Jialin Yu

List of Publications by Year in descending order

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10
papers

878
citations

1163117

8
h-index

1474206

9
g-index

10
all docs

10
docs citations

10
times ranked

440
citing authors

#	ARTICLE	IF	CITATIONS
1	The Chinese Warrants Bubble. <i>American Economic Review</i> , 2011, 101, 2723-2753.	8.5	250
2	Disagreement and return predictability of stock portfolios. <i>Journal of Financial Economics</i> , 2011, 99, 162-183.	9.0	158
3	Simple Forecasts and Paradigm Shifts. <i>Journal of Finance</i> , 2007, 62, 1207-1242.	5.1	117
4	Gone fishinâ€™: Seasonality in trading activity and asset prices. <i>Journal of Financial Markets</i> , 2009, 12, 672-702.	1.3	104
5	Closed-form likelihood approximation and estimation of jump-diffusions with an application to the realignment risk of the Chinese Yuan. <i>Journal of Econometrics</i> , 2007, 141, 1245-1280.	6.5	101
6	Saddlepoint approximations for continuous-time Markov processes. <i>Journal of Econometrics</i> , 2006, 134, 507-551.	6.5	73
7	Firms as buyers of last resort. <i>Journal of Financial Economics</i> , 2008, 88, 119-145.	9.0	59
8	Inflation Bets on the Long Bond. <i>Review of Financial Studies</i> , 2017, 30, 900-947.	6.8	14
9	Inflation Bets on the Long Bond. <i>SSRN Electronic Journal</i> , 2014, , .	0.4	2
10	Option Value of Cash. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0