

Yanlin Shi

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/1460937/publications.pdf>

Version: 2024-02-01

60
papers

546
citations

759055

12
h-index

752573

20
g-index

60
all docs

60
docs citations

60
times ranked

255
citing authors

#	ARTICLE	IF	CITATIONS
1	How does news sentiment impact asset volatility? Evidence from long memory and regime-switching approaches. <i>North American Journal of Economics and Finance</i> , 2013, 26, 436-456.	1.8	87
2	Long memory and regime switching: A simulation study on the Markov regime-switching ARFIMA model. <i>Journal of Banking and Finance</i> , 2015, 61, S189-S204.	1.4	51
3	Public news arrival and the idiosyncratic volatility puzzle. <i>Journal of Empirical Finance</i> , 2016, 37, 159-172.	0.9	36
4	Does news matter in China's foreign exchange market? Chinese RMB volatility and public information arrivals. <i>International Review of Economics and Finance</i> , 2017, 52, 302-321.	2.2	35
5	Public information arrival and stock return volatility: Evidence from news sentiment and Markov Regime-Switching Approach. <i>International Review of Economics and Finance</i> , 2016, 42, 291-312.	2.2	32
6	The Sources and Diversity of Immigrant Population Change in Australia, 1981-2011. <i>Demography</i> , 2018, 55, 1777-1802.	1.2	26
7	A discussion on the innovation distribution of the Markov regime-switching GARCH model. <i>Economic Modelling</i> , 2016, 53, 278-288.	1.8	23
8	News sentiment and states of stock return volatility: Evidence from long memory and discrete choice models. <i>Finance Research Letters</i> , 2021, 38, 101446.	3.4	20
9	News and return volatility of Chinese bank stocks. <i>International Review of Economics and Finance</i> , 2020, 69, 1095-1105.	2.2	19
10	Modeling high-frequency volatility with three-state FIGARCH models. <i>Economic Modelling</i> , 2015, 51, 473-483.	1.8	14
11	A simulation study on the distributions of disturbances in the GARCH model. <i>Cogent Economics and Finance</i> , 2017, 5, 1355503.	0.8	14
12	Fractionally integrated GARCH model with tempered stable distribution: a simulation study. <i>Journal of Applied Statistics</i> , 2017, 44, 2837-2857.	0.6	13
13	Does US partisan conflict affect US-China bilateral trade?. <i>International Review of Economics and Finance</i> , 2020, 69, 1117-1131.	2.2	11
14	Public information arrival, price discovery and dynamic correlations in the Chinese renminbi markets. <i>North American Journal of Economics and Finance</i> , 2018, 46, 168-186.	1.8	10
15	Forecasting mortality rates: multivariate or univariate models?. <i>Journal of Population Research</i> , 2018, 35, 289-318.	0.6	10
16	Mortality Forecasting with an Age-Coherent Sparse VAR Model. <i>Risks</i> , 2021, 9, 35.	1.3	10
17	It takes two to tango: A regime-switching analysis of the correlation dynamics between the mainland Chinese and Hong Kong stock markets. <i>Scottish Journal of Political Economy</i> , 2016, 63, 41-65.	1.1	9
18	Discussions on the spurious hyperbolic memory in the conditional variance and a new model. <i>Journal of Empirical Finance</i> , 2020, 55, 83-103.	0.9	9

#	ARTICLE	IF	CITATIONS
19	Dynamic modelling and coherent forecasting of mortality rates: a time-varying coefficient spatial-temporal autoregressive approach. <i>Scandinavian Actuarial Journal</i> , 2020, 2020, 843-863.	1.0	9
20	Age-coherent extensions of the Lee&Carter model. <i>Scandinavian Actuarial Journal</i> , 2021, 2021, 998-1016.	1.0	9
21	MORTALITY FORECASTING WITH A SPATIALLY PENALIZED SMOOTHED VAR MODEL. <i>ASTIN Bulletin</i> , 2021, 51, 161-189.	0.7	9
22	Forecasting mortality with a hyperbolic spatial temporal VAR model. <i>International Journal of Forecasting</i> , 2021, 37, 255-273.	3.9	8
23	Does Bitcoin dominate the price discovery of the Cryptocurrencies market? A time-varying information share analysis. <i>Operations Research Letters</i> , 2020, 48, 641-645.	0.5	7
24	Forecasting mortality rates with the adaptive spatial temporal autoregressive model. <i>Journal of Forecasting</i> , 2021, 40, 528-546.	1.6	7
25	A new unique information share measure with applications on cross-listed Chinese banks. <i>Journal of Banking and Finance</i> , 2021, 128, 106141.	1.4	6
26	IMPROVING AUTOMOBILE INSURANCE CLAIMS FREQUENCY PREDICTION WITH TELEMATICS CAR DRIVING DATA. <i>ASTIN Bulletin</i> , 2022, 52, 363-391.	0.7	6
27	Can we distinguish regime switching from long memory? A simulation evidence. <i>Applied Economics Letters</i> , 2015, 22, 318-323.	1.0	5
28	Long memory or regime switching in volatility? Evidence from high-frequency returns on the U.S. stock indices. <i>Pacific-Basin Finance Journal</i> , 2020, 61, 101059.	2.0	5
29	Long memory and regime switching in the stochastic volatility modelling. <i>Annals of Operations Research</i> , 2023, 320, 999-1020.	2.6	5
30	A discussion on the robustness of conditional heteroskedasticity models: Simulation evidence and applications of the crude oil returns. <i>Finance Research Letters</i> , 2022, 44, 102053.	3.4	4
31	Forecasting High-Dimensional Financial Functional Time Series: An Application to Constituent Stocks in Dow Jones Index. <i>Journal of Risk and Financial Management</i> , 2021, 14, 343.	1.1	4
32	Does US partisan conflict affect China&TM's foreign exchange reserves?. <i>International Review of Economics and Finance</i> , 2021, 75, 21-33.	2.2	4
33	Markov regime-switching autoregressive model with tempered stable distribution: simulation evidence. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.2	3
34	A retrospective analysis of the dynamic transmission routes of the COVID-19 in mainland China. <i>Scientific Reports</i> , 2020, 10, 14015.	1.6	3
35	Forecasting mortality rates with the penalized exponential smoothing state space model. <i>Journal of the Operational Research Society</i> , 2022, 73, 955-968.	2.1	3
36	Dispersion modelling of outstanding claims with double Poisson regression models. <i>Insurance: Mathematics and Economics</i> , 2021, 101, 572-586.	0.7	3

#	ARTICLE	IF	CITATIONS
37	Volatility and Correlation Dynamics of the Mainland Chinese and Hong Kong Stock Markets: Evidence from the A-, B-, H- and Red Chip Markets. <i>Journal of Wealth Management</i> , 2014, 17, 55-67.	0.5	2
38	Does Us Partisan Conflict Affect Us - China Bilateral Trade?. <i>SSRN Electronic Journal</i> , 0, , .	0.4	2
39	Modeling High Frequency Data with Long Memory and Structural Change: A-HYEGARCH Model. <i>Risks</i> , 2018, 6, 26.	1.3	2
40	Markov Regime-Switching in-Mean Model with Tempered Stable Distribution. <i>Computational Economics</i> , 2020, 55, 1275-1299.	1.5	2
41	Forecasting mortality with international linkages: A global vector-autoregression approach. <i>Insurance: Mathematics and Economics</i> , 2021, 100, 59-75.	0.7	2
42	Stochastic Payments per Claim Incurred. <i>North American Actuarial Journal</i> , 2019, 23, 11-26.	0.8	1
43	A Two-Population Extension of the Exponential Smoothing State Space Model with a Smoothing Penalisation Scheme. <i>Risks</i> , 2020, 8, 67.	1.3	1
44	Discussions on the Zero-drift GARCH model: Evidence from an Markov regime-switching extension. <i>Finance Research Letters</i> , 2021, 40, 101713.	3.4	1
45	A closed-form estimator for the Markov switching in mean model. <i>Finance Research Letters</i> , 2022, 44, 102107.	3.4	1
46	Long Memory and Regime Switching in the Second Moment: A Simulation Study. <i>SSRN Electronic Journal</i> , 0, , .	0.4	1
47	Age-Coherent Mortality Modeling and Forecasting Using a Constrained Sparse Vector-Autoregressive Model. <i>North American Actuarial Journal</i> , 0, , 1-19.	0.8	1
48	Robust information share measures with an application on the international crude oil markets. <i>Journal of Futures Markets</i> , 2022, 42, 555-579.	0.9	1
49	Public Information Arrival and Stock Return Volatility: Evidence from News Sentiment and Markov Regime-Switching Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
50	Sentiment and Asset Volatility Dynamics: A Content Analysis Approach. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
51	Can We Distinguish Regime Switching from Long Memory? A Simulation Evidence. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0
52	A Regime-Switching Analysis of Asian Bank Stocks. , 2014, , 105-129.		0
53	What Drives the Time-Varying Performance of Japanese Mutual Funds?. , 2014, , 393-421.		0
54	News Sentiment and High-Frequency Volatility Dynamics in the Japanese Stock Market. , 2014, , 285-308.		0

#	ARTICLE	IF	CITATIONS
55	High-Frequency News Flow and States of Asset Volatility. , 2015, , 359-383.		0
56	A simulation study on the Markov regime-switching zero-drift GARCH model. Annals of Operations Research, 2020, , 1.	2.6	0
57	New moderation methods of higher school certificate assessments: a case study of the New South Wales practice. Australian and New Zealand Journal of Statistics, 2021, 63, 257-283.	0.4	0
58	Modeling and Forecasting Volatilities of Financial Assets with an Asymmetric Zero-Drift GARCH Model. Journal of Financial Econometrics, 0, , .	0.8	0
59	A closed-form solution for the stochastic volatility model with applications on international stock markets. Journal of the Operational Research Society, 2023, 74, 1183-1197.	2.1	0
60	Innovation of the Component GARCH Model: Simulation Evidence and Application on the Chinese Stock Market. Mathematics, 2022, 10, 1903.	1.1	0