Yanlin Shi

List of Publications by Year
in descending order

		759055	752573
60 papers	**546** citations	**12** h-index	**20** g-index
60 all docs	**60** docs citations	**60** times ranked	**255** citing authors

#	Article	IF	Citations
1	Long memory and regime switching in the stochastic volatility modelling. Annals of Operations Research, 2023, 320, 999-1020.	2.6	5
2	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
3	Forecasting mortality rates with the penalized exponential smoothing state space model. Journal of the Operational Research Society, 2022, 73, 955-968.	2.1	3
4	A discussion on the robustness of conditional heteroskedasticity models: Simulation evidence and applications of the crude oil returns. Finance Research Letters, 2022, 44, 102053.	3.4	4
5	A closed-form estimator for the Markov switching in mean model. Finance Research Letters, 2022, 44, 102107.	3.4	1
6	Robust information share measures with an application on the international crude oil markets. Journal of Futures Markets, 2022, 42, 555-579.	0.9	1
7	IMPROVING AUTOMOBILE INSURANCE CLAIMS FREQUENCY PREDICTION WITH TELEMATICS CAR DRIVING DATA. ASTIN Bulletin, 2022, 52, 363-391.	0.7	6
8	Innovation of the Component GARCH Model: Simulation Evidence and Application on the Chinese Stock Market. Mathematics, 2022, 10, 1903.	1.1	0
9	News sentiment and states of stock return volatility: Evidence from long memory and discrete choice models. Finance Research Letters, 2021, 38, 101446.	3.4	20
10	Forecasting mortality with a hyperbolic spatial temporal VAR model. International Journal of Forecasting, 2021, 37, 255-273.	3.9	8
11	Discussions on the Zero-drift GARCH model: Evidence from an Markov regime-switching extension. Finance Research Letters, 2021, 40, 101713.	3.4	1
12	Forecasting mortality rates with the adaptive spatial temporal autoregressive model. Journal of Forecasting, 2021, 40, 528-546.	1.6	7
13	Mortality Forecasting with an Age-Coherent Sparse VAR Model. Risks, 2021, 9, 35.	1.3	10
14	Age-coherent extensions of the Lee–Carter model. Scandinavian Actuarial Journal, 2021, 2021, 998-1016.	1.0	9
15	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
16	Forecasting High-Dimensional Financial Functional Time Series: An Application to Constituent Stocks in Dow Jones Index. Journal of Risk and Financial Management, 2021, 14, 343.	1.1	4
17	A new unique information share measure with applications on cross-listed Chinese banks. Journal of Banking and Finance, 2021, 128, 106141.	1.4	6
18	Forecasting mortality with international linkages: A global vector-autoregression approach. Insurance: Mathematics and Economics, 2021, 100, 59-75.	0.7	2

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19	Does US partisan conflict affect China's foreign exchange reserves?. International Review of Economics and Finance, 2021, 75, 21-33.	2.2	4
20	MORTALITY FORECASTING WITH A SPATIALLY PENALIZED SMOOTHED VAR MODEL. ASTIN Bulletin, 2021, 51, 161-189.	0.7	9
21	Dispersion modelling of outstanding claims with double Poisson regression models. Insurance: Mathematics and Economics, 2021, 101, 572-586.	0.7	3
22	Long memory or regime switching in volatility? Evidence from high-frequency returns on the U.S. stock indices. Pacific-Basin Finance Journal, 2020, 61, 101059.	2.0	5
23	Does US partisan conflict affect US–China bilateral trade?. International Review of Economics and Finance, 2020, 69, 1117-1131.	2.2	11
24	News and return volatility of Chinese bank stocks. International Review of Economics and Finance, 2020, 69, 1095-1105.	2.2	19
25	Markov regime-switching autoregressive model with tempered stable distribution: simulation evidence. Studies in Nonlinear Dynamics and Econometrics, 2020, 24, .	0.2	3
26	Markov Regime-Switching in-Mean Model with Tempered Stable Distribution. Computational Economics, 2020, 55, 1275-1299.	1.5	2
27	Discussions on the spurious hyperbolic memory in the conditional variance and a new model. Journal of Empirical Finance, 2020, 55, 83-103.	0.9	9
28	Dynamic modelling and coherent forecasting of mortality rates: a time-varying coefficient spatial-temporal autoregressive approach. Scandinavian Actuarial Journal, 2020, 2020, 843-863.	1.0	9
29	Does Bitcoin dominate the price discovery of the Cryptocurrencies market? A time-varying information share analysis. Operations Research Letters, 2020, 48, 641-645.	0.5	7
30	A Two-Population Extension of the Exponential Smoothing State Space Model with a Smoothing Penalisation Scheme. Risks, 2020, 8, 67.	1.3	1
31	A retrospective analysis of the dynamic transmission routes of the COVID-19 in mainland China. Scientific Reports, 2020, 10, 14015.	1.6	3
32	A simulation study on the Markov regime-switching zero-drift GARCH model. Annals of Operations Research, 2020, , 1.	2.6	0
33	Stochastic Payments per Claim Incurred. North American Actuarial Journal, 2019, 23, 11-26.	0.8	1
34	The Sources and Diversity of Immigrant Population Change in Australia, 1981–2011. Demography, 2018, 55, 1777-1802.	1.2	26
35	Public information arrival, price discovery and dynamic correlations in the Chinese renminbi markets. North American Journal of Economics and Finance, 2018, 46, 168-186.	1.8	10
36	Modeling High Frequency Data with Long Memory and Structural Change: A-HYEGARCH Model. Risks, 2018, 6, 26.	1.3	2

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37	Forecasting mortality rates: multivariate or univariate models?. Journal of Population Research, 2018, 35, 289-318.	0.6	10
38	Does news matter in China's foreign exchange market? Chinese RMB volatility and public information arrivals. International Review of Economics and Finance, 2017, 52, 302-321.	2.2	35
39	Fractionally integrated GARCH model with tempered stable distribution: a simulation study. Journal of Applied Statistics, 2017, 44, 2837-2857.	0.6	13
40	A simulation study on the distributions of disturbances in the GARCH model. Cogent Economics and Finance, 2017, 5, 1355503.	0.8	14
41	Public news arrival and the idiosyncratic volatility puzzle. Journal of Empirical Finance, 2016, 37, 159-172.	0.9	36
42	It takes two to tango: A regime-switching analysis of the correlation dynamics between the mainland Chinese and Hong Kong stock markets. Scottish Journal of Political Economy, 2016, 63, 41-65.	1.1	9
43	Public information arrival and stock return volatility: Evidence from news sentiment and Markov Regime-Switching Approach. International Review of Economics and Finance, 2016, 42, 291-312.	2.2	32
44	A discussion on the innovation distribution of the Markov regime-switching GARCH model. Economic Modelling, 2016, 53, 278-288.	1.8	23
45	High-Frequency News Flow and States of Asset Volatility. , 2015, , 359-383.		0
46	Long memory and regime switching: A simulation study on the Markov regime-switching ARFIMA model. Journal of Banking and Finance, 2015, 61, S189-S204.	1.4	51
47	Can we distinguish regime switching from long memory? A simulation evidence. Applied Economics Letters, 2015, 22, 318-323.	1.0	5
48	Modeling high-frequency volatility with three-state FIGARCH models. Economic Modelling, 2015, 51, 473-483.	1.8	14
49	A Regime-Switching Analysis of Asian Bank Stocks. , 2014, , 105-129.		0
50	What Drives the Time-Varying Performance of Japanese Mutual Funds?. , 2014, , 393-421.		0
51	News Sentiment and High-Frequency Volatility Dynamics in the Japanese Stock Market. , 2014, , 285-308.		0
52	Volatility and Correlation Dynamics of the MainlandChinese and Hong Kong Stock Markets: Evidence from the A-, B-, H- and Red Chip Markets. Journal of Wealth Management, 2014, 17, 55-67.	0.5	2
53	How does news sentiment impact asset volatility? Evidence from long memory and regime-switching approaches. North American Journal of Economics and Finance, 2013, 26, 436-456.	1.8	87
54	Public Information Arrival and Stock Return Volatility: Evidence from News Sentiment and Markov Regime-Switching Approach. SSRN Electronic Journal, 0, , .	0.4	0

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55	Sentiment and Asset Volatility Dynamics: A Content Analysis Approach. SSRN Electronic Journal, 0, , .	0.4	0
56	Can We Distinguish Regime Switching from Long Memory? A Simulation Evidence. SSRN Electronic Journal, 0, , .	0.4	0
57	Does Us Partisan Conflict Affect Us - China Bilateral Trade?. SSRN Electronic Journal, 0, , .	0.4	2
58	Long Memory and Regime Switching in the Second Moment: A Simulation Study. SSRN Electronic Journal, 0, , .	0.4	1
59	Age-Coherent Mortality Modeling and Forecasting Using a Constrained Sparse Vector-Autoregressive Model. North American Actuarial Journal, 0, , 1-19.	0.8	1
60	Modeling and Forecasting Volatilities of Financial Assets with an Asymmetric Zero-Drift GARCH Model. Journal of Financial Econometrics, 0, , .	0.8	0