Dayong Lv

List of Publications by Year
in descending order

#	Article	IF	Citations
1	Financial liberalization and stock market cross-correlation: MF-DCCA analysis based on Shanghai-Hong Kong Stock Connect. Physica A: Statistical Mechanics and Its Applications, 2018, 491, 779-791.	2.6	46
2	Cross-correlations between individual investor sentiment and Chinese stock market return: New perspective based on MF-DCCA. Physica A: Statistical Mechanics and Its Applications, 2018, 503, 243-256.	2.6	26
3	A new investor sentiment indicator (ISI) based on artificial intelligence: A powerful return predictor in China. Economic Modelling, 2020, 88, 47-58.	3.8	26
4	Margin-trading volatility and stock price crash risk. Pacific-Basin Finance Journal, 2019, 56, 179-196.	3.9	15
5	SAD and stock returns revisited: Nonlinear analysis based on MF-DCCA and Granger test. Physica A: Statistical Mechanics and Its Applications, 2018, 509, 1009-1022.	2.6	12
6	Is Foreign Capital Smarter? Multifractal Evidence from the Shanghaiâ€"Hong Kong Stock Connect Program. Fluctuation and Noise Letters, 2020, 19, 2050047.	1.5	9
7	Effect of introducing Bitcoin futures on the underlying Bitcoin market efficiency: A multifractal analysis. Chaos, Solitons and Fractals, 2021, 153, 111576.	5.1	9
8	Transportation infrastructure and bond issuance credit spread: Evidence from the Chinese high-speed rail construction. International Review of Economics and Finance, 2022, 82, 30-47.	4.5	9
9	Margin trading and price efficiency: information content or priceâ€adjustment speed?. Accounting and Finance, 2020, 60, 2889-2918.	3.2	7
10	Hedging effectiveness of Chinese Treasury bond futures: New evidence based on nonlinear analysis. Physica A: Statistical Mechanics and Its Applications, 2021, 565, 125553.	2.6	6
11	Are margin traders informed?. Accounting and Finance, 2019, 59, 3105-3131.	3.2	5
12	Stock price manipulation, short-sale constraints, and breadth-return relationship. Pacific-Basin Finance Journal, 2021, 67, 101556.	3.9	5
13	Asymmetric effect of margin-trading activities on price crashes: evidence from Chinese stock market. Applied Economics Letters, 2018, 25, 900-904.	1.8	3
14	MARGIN-TRADING ACTIVITIES AND FUTURE STOCK RETURNS: NEW EVIDENCE FROM NONLINEAR ANALYSIS. Fractals, 2020, 28, 2050126.	3.7	3
15	The informativeness of options-trading activities: Non-linear analysis based on MF-DCCA and Granger test. Physica A: Statistical Mechanics and Its Applications, 2019, 534, 122269.	2.6	2
16	Market stabilization fund and stock price crash risk: Evidence from the post-crash period. Journal of Economic Dynamics and Control, 2022, 139, 104433.	1.6	1