

Zhangxinfrank Liu

List of Publications by Year in descending order

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Version: 2024-02-01

16
papers

202
citations

1478505

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h-index

1125743

13
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16
all docs

16
docs citations

16
times ranked

143
citing authors

#	ARTICLE	IF	CITATIONS
1	Bitcoin time-of-day, day-of-week and month-of-year effects in returns and trading volume. Finance Research Letters, 2019, 31, 78-92.	6.7	62
2	I am a blockchain too: How does the market respond to companies'™ interest in blockchain?. Journal of Banking and Finance, 2020, 113, 105740.	2.9	55
3	Share pledging and financial constraints in China. Accounting and Finance, 2021, 61, 4147-4189.	3.2	16
4	Hitting SKEW for SIX. Economic Modelling, 2017, 64, 449-464.	3.8	13
5	Financial constraints and investment thirst in Chinese reverse merger companies. Accounting and Finance, 2017, 57, 1315-1347.	3.2	13
6	A State's Price Volatility Index for China's Stock Market. Accounting and Finance, 2016, 56, 607-626.	3.2	9
7	State's preference pricing and volatility indices. Accounting and Finance, 2017, 57, 815-836.	3.2	7
8	The Returns to Private Debt: Primary Issuances vs. Secondary Acquisitions. Financial Analysts Journal, 2019, 75, 48-62.	3.0	7
9	Partial moment volatility indices. Accounting and Finance, 2018, 58, 195-215.	3.2	6
10	Cross-listings and dividend size and stability: evidence from China. Accounting and Finance, 2021, 61, 415-465.	3.2	4
11	A general equilibrium approach to pricing volatility risk. PLoS ONE, 2019, 14, e0215032.	2.5	3
12	The green effects of fund market's™ analysis based on institutional investors'™ preference. Kybernetes, 2023, 52, 495-517.	2.2	3
13	Forecasting volatility index using equity market state prices. Accounting and Finance, 2017, 57, 837-853.	3.2	2
14	Shadow banking in Asia: Foreign versus domestic lending to real estate projects. Emerging Markets Review, 2018, 35, 137-147.	4.4	2
15	Underpricing in a developing capital market: Australian equity issuances, 1920's. Economic History Review, 2021, 74, 831-855.	0.9	0
16	One session options: Playing the announcement lottery?. Journal of Futures Markets, 0, , .	1.8	0