

# Zhangxinfrank Liu

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/2376512/publications.pdf>

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16  
papers

202  
citations

1478505

6  
h-index

1125743

13  
g-index

16  
all docs

16  
docs citations

16  
times ranked

143  
citing authors

#	ARTICLE	IF	CITATIONS
1	The green effects of fund market—Analysis based on institutional investors' preference. <i>Kybernetes</i> , 2023, 52, 495-517.	2.2	3
2	Share pledging and financial constraints in China. <i>Accounting and Finance</i> , 2021, 61, 4147-4189.	3.2	16
3	Cross-listings and dividend size and stability: evidence from China. <i>Accounting and Finance</i> , 2021, 61, 415-465.	3.2	4
4	Underpricing in a developing capital market: Australian equity issuances, 1920—39. <i>Economic History Review</i> , 2021, 74, 831-855.	0.9	0
5	I am a blockchain too: How does the market respond to companies' interest in blockchain?. <i>Journal of Banking and Finance</i> , 2020, 113, 105740.	2.9	55
6	A general equilibrium approach to pricing volatility risk. <i>PLoS ONE</i> , 2019, 14, e0215032.	2.5	3
7	Bitcoin time-of-day, day-of-week and month-of-year effects in returns and trading volume. <i>Finance Research Letters</i> , 2019, 31, 78-92.	6.7	62
8	The Returns to Private Debt: Primary Issuances vs. Secondary Acquisitions. <i>Financial Analysts Journal</i> , 2019, 75, 48-62.	3.0	7
9	Shadow banking in Asia: Foreign versus domestic lending to real estate projects. <i>Emerging Markets Review</i> , 2018, 35, 137-147.	4.4	2
10	Partial moment volatility indices. <i>Accounting and Finance</i> , 2018, 58, 195-215.	3.2	6
11	State-preference pricing and volatility indices. <i>Accounting and Finance</i> , 2017, 57, 815-836.	3.2	7
12	Forecasting and Volatility Index using equity market state prices. <i>Accounting and Finance</i> , 2017, 57, 837-853.	3.2	2
13	Hitting SKEW for SIX. <i>Economic Modelling</i> , 2017, 64, 449-464.	3.8	13
14	Financial constraints and investment thirst in Chinese reverse merger companies. <i>Accounting and Finance</i> , 2017, 57, 1315-1347.	3.2	13
15	A State-Price Volatility Index for China's Stock Market. <i>Accounting and Finance</i> , 2016, 56, 607-626.	3.2	9
16	One session options: Playing the announcement lottery?. <i>Journal of Futures Markets</i> , 0, , .	1.8	0