

Yi-Hsuan Chen

List of Publications by Year in descending order

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Version: 2024-02-01

23
papers

395
citations

1163117

8
h-index

794594

19
g-index

23
all docs

23
docs citations

23
times ranked

269
citing authors

#	ARTICLE	IF	CITATIONS
1	Media-expressed tone, option characteristics, and stock return predictability. <i>Journal of Economic Dynamics and Control</i> , 2022, 134, 104290.	1.6	1
2	TERES: Tail Event Risk Expectile Shortfall. <i>Quantitative Finance</i> , 2021, 21, 449-460.	1.7	1
3	Quantifying systemic risk with factor copulas. <i>European Journal of Finance</i> , 2020, 26, 1926-1947.	3.1	6
4	Adaptive weights clustering of research papers. <i>Digital Finance</i> , 2020, 2, 169-187.	1.7	4
5	Deep learning-based cryptocurrency sentiment construction. <i>Digital Finance</i> , 2020, 2, 39-67.	1.7	12
6	Sentiment-Induced Bubbles in the Cryptocurrency Market. <i>Journal of Risk and Financial Management</i> , 2019, 12, 53.	2.3	47
7	Dynamic credit default swap curves in a network topology. <i>Quantitative Finance</i> , 2019, 19, 1705-1726.	1.7	8
8	Expectation hypothesis and term structure anomaly. <i>International Journal of Finance and Economics</i> , 2019, 24, 1017-1029.	3.5	2
9	Tail event driven networks of SIFIs. <i>Journal of Econometrics</i> , 2019, 208, 282-298.	6.5	47
10	A factor-based approach of bond portfolio value-at-risk: The informational roles of macroeconomic and financial stress factors. <i>Journal of Empirical Finance</i> , 2018, 45, 243-268.	1.8	7
11	Downside risk and stock returns in the G7 countries: An empirical analysis of their long-run and short-run dynamics. <i>Journal of Banking and Finance</i> , 2018, 93, 21-32.	2.9	36
12	Copula-based factor model for credit risk analysis. <i>Review of Quantitative Finance and Accounting</i> , 2017, 49, 949-971.	1.6	6
13	Surprises, sentiments, and the expectations hypothesis of the term structure of interest rates. <i>Review of Quantitative Finance and Accounting</i> , 2017, 49, 1-28.	1.6	7
14	Data science and digital society. <i>Proceedings of the International Conference on Business Excellence</i> , 2017, 11, 669-675.	0.3	0
15	Empirical Analysis of the Intertemporal Relationship between Downside Risk and Expected Returns: Evidence from Time-varying Transition Probability Models. <i>European Financial Management</i> , 2016, 22, 749-796.	2.9	30
16	Survey sentiment and interest rate option smile. <i>International Review of Economics and Finance</i> , 2015, 37, 125-137.	4.5	1
17	Investor sentiment and interest rate volatility smile: evidence from Eurodollar options markets. <i>Review of Quantitative Finance and Accounting</i> , 2014, 43, 367-391.	1.6	9
18	What explains deviations in the unbiased expectations hypothesis? Market irrationality vs. the peso problem. <i>Journal of International Financial Markets, Institutions and Money</i> , 2014, 30, 172-190.	4.2	4

#	ARTICLE	IF	CITATIONS
19	Default correlation at the sovereign level: evidence from some Latin American markets. <i>Applied Economics</i> , 2011, 43, 1399-1411.	2.2	15
20	The dynamic dependence between the Chinese market and other international stock markets: A time-varying copula approach. <i>International Review of Economics and Finance</i> , 2011, 20, 654-664.	4.5	78
21	Dependence structure between the credit default swap return and the kurtosis of the equity return distribution: Evidence from Japan. <i>Journal of International Financial Markets, Institutions and Money</i> , 2008, 18, 259-271.	4.2	5
22	Agency Theory and Flotation Methods in Seasoned Equity Offerings: The Case in Taiwan. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2008, 11, 555-567.	0.3	9
23	Perceived fairness of pricing on the Internet. <i>Journal of Economic Psychology</i> , 2005, 26, 343-361.	2.2	60