Leon Li

List of Publications by Year
in descending order

45 papers	561 citations	759190 12 h-index	713444 21 g-index
45 all docs	45 docs citations	45 times ranked	392 citing authors

#	Article	IF	Citations
1	Diversification and risk-adjusted performance: A quantile regression approach. Journal of Banking and Finance, 2012, 36, 2157-2173.	2.9	85
2	A hybrid bankruptcy prediction model with dynamic loadings on accounting-ratio-based and market-based information: A binary quantile regression approach. Journal of Empirical Finance, 2010, 17, 818-833.	1.8	79
3	Predicting corporate bankruptcy: What matters?. International Review of Economics and Finance, 2019, 62, 1-19.	4.5	41
4	Volatility states and international diversification of international stock markets. Applied Economics, 2007, 39, 1867-1876.	2.2	26
5	Is there a trade-off between accrual-based and real earnings management? Evidence from equity compensation and market pricing. Finance Research Letters, 2019, 28, 191-197.	6.7	26
6	CEO equity compensation and earnings management: The role of growth opportunities. Finance Research Letters, 2017, 20, 289-295.	6.7	24
7	Impact of ownership concentration, institutional ownership and earnings management on stock market liquidity. Corporate Ownership and Control, 2020, 17, 77-87.	1.0	23
8	Effects of Firm Size, Financial Leverage and R&D Expenditures on Firm Earnings: An Analysis Using Quantile Regression Approach. Abacus, 2011, 47, 182-204.	1.9	17
9	The dynamics of the relationship between spot and futures markets under high and low variance regimes. Applied Stochastic Models in Business and Industry, 2009, 25, 696-718.	1.5	16
10	The relationship between political instability and financial inclusion: Evidence from Middle East and North Africa. International Journal of Finance and Economics, 2021, 26, 353-374.	3.5	16
11	Non-uniform effects of CEO equity-based compensation onÂfirm performance â€" An application of a panel threshold regression model. British Accounting Review, 2013, 45, 203-214.	3.9	15
12	Re-examining the riskâ€"return relationship in banks using quantile regression. Service Industries Journal, 2010, 30, 1871-1881.	8.3	13
13	<scp>CEO</scp> Stockâ€Based Incentive Compensation and Firm Performance: A Quantile Regression Approach. Journal of International Financial Management and Accounting, 2015, 26, 39-71.	7.3	13
14	The Idiosyncratic Risk-Return Relation: A Quantile Regression Approach Based on the Prospect Theory. Journal of Behavioral Finance, 2016, 17, 124-143.	1.7	13
15	The impact of formal financial inclusion on informal financial intermediation and cash preference: evidence from Africa. Applied Economics, 2019, 51, 4597-4614.	2.2	13
16	Analysts' forecast dispersion and stock returns: a panel threshold regression analysis based on conditional limited market participation hypothesis. Finance Research Letters, 2016, 18, 100-107.	6.7	12
17	Dynamic hedge ratio for stock index futures: application of threshold VECM. Applied Economics, 2010, 42, 1403-1417.	2.2	11
18	Corporate governance and correlation in corporate defaults. Corporate Governance: an International Review, 2020, 28, 188-206.	2.4	11

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19	Value or volume strategy?. Finance Research Letters, 2009, 6, 210-218.	6.7	9
20	Long memory volatility in Asian stock markets. Pacific Accounting Review, 2017, 29, 423-442.	2.0	9
21	Clarifying the dynamics of the relationship between option and stock markets using the threshold vector error correction model. Mathematics and Computers in Simulation, 2008, 79, 511-520.	4.4	8
22	CHANGE IN VOLATILITY REGIMES AND DIVERSIFICATION IN EMERGING STOCK MARKETS. South African Journal of Economics, 2009, 77, 59-80.	2.2	8
23	Corporate governance and default prediction: a reality test. Applied Economics, 2019, 51, 2669-2686.	2.2	8
24	Re-examining covariance risk dynamics in international stock markets using quantile regression analysis. Acta Oeconomica, 2011, 61, 33-59.	0.5	6
25	Behavioral Heterogeneity in the Stock Market Revisited: What Factors Drive Investors as Fundamentalists or Chartists?. Journal of Behavioral Finance, 2022, 23, 73-91.	1.7	6
26	Hybrid versus highbred: combined economic models with time-series analyses. Quantitative Finance, 2008, 8, 637-647.	1.7	4
27	Could the jump diffusion technique enhance the effectiveness of futures hedging models?. Mathematics and Computers in Simulation, 2009, 79, 3076-3088.	4.4	4
28	Are large banks less risky?. Service Industries Journal, 2011, 31, 2111-2116.	8.3	4
29	The asymmetric relationship between executive earnings management and compensation: a panel threshold regression approach. Applied Economics, 2016, 48, 5525-5545.	2.2	4
30	Testing and comparing the performance of dynamic variance and correlation models in value-at-risk estimation. North American Journal of Economics and Finance, 2017, 40, 116-135.	3.5	4
31	Daily stock index return for the Canadian, UK, and US equity markets, compiled by Morgan Stanley Capital International, obtained from Datastream. Data in Brief, 2018, 16, 947-949.	1.0	4
32	Do market participants value earnings management? An analysis using the quantile regression method. Managerial Finance, 2019, 45, 103-123.	1.2	4
33	Consumer acceptance and continuance of mobile money. Australasian Journal of Information Systems, 0, 24, .	0.3	4
34	Price transmission, foreign exchange rate risks and global diversification of ADRs. Applied Economics, 2010, 42, 1811-1823.	2.2	3
35	Financial versus Non-Financial Information for Default Prediction: Evidence from Sri Lanka and the USA. Emerging Markets Finance and Trade, 2020, 56, 673-692.	3.1	3
36	Heterogeneity in capital structure adjustment revisited: Default versus non-default firms and short versus long time horizon. International Review of Economics and Finance, 2021, 76, 185-204.	4.5	3

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37	Do large firms overly use stock-based incentive compensation?. Journal of Applied Statistics, 2011, 38, 1591-1606.	1.3	2
38	Dynamic correlations and domestic-global diversification. Research in International Business and Finance, 2017, 39, 280-290.	5.9	2
39	The domino effect of credit defaults: test of asymmetric default correlations using realised default data. Applied Economics, 2018, 50, 4803-4813.	2.2	2
40	Risk of investing in volatility products: A regime-switching approach. Investment Analysts Journal, 2021, 50, 1-16.	1.0	2
41	The co-integration of CDS and bonds in time-varying volatility dynamics: do credit risk swaps lower bond risks?. Studies in Nonlinear Dynamics and Econometrics, 2021, .	0.3	2
42	Examining equity security investors' multi-asymmetric price adjustment behaviours via threshold models: an empirical study on four developed and three emerging Asian stock markets. International Journal of Services, Technology and Management, 2005, 6, 599.	0.1	1
43	Examining the interrelation dynamics between option and stock markets using the Markov-switching vector error correction model. Journal of Applied Statistics, 2010, 37, 1173-1191.	1.3	1
44	COULD DYNAMIC BETA MEASURES ENHANCE PERFORMANCE OF CAPITAL-ASSET-PRICING MODEL ON FITTING STOCK RETURNS? A REALITY TEST. Manchester School, 2011, 79, 349-366.	0.9	0
45	Earnings management and earnings predictability: A quantile regression approach. Australian Journal of Management, 0, , 031289622094575.	2.2	0