

Xiaojun Chu

List of Publications by Year in descending order

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Version: 2024-02-01

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papers

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1937685
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all docs

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docs citations

7
times ranked

94
citing authors

#	ARTICLE	IF	CITATIONS
1	A nonlinear Granger causality test between stock returns and investor sentiment for Chinese stock market: a wavelet-based approach. <i>Applied Economics</i> , 2016, 48, 1915-1924.	2.2	47
2	Intraday momentum and reversal in Chinese stock market. <i>Finance Research Letters</i> , 2019, 30, 83-88.	6.7	20
3	Does control ownership divergence impair market liquidity in an emerging market? Evidence from China. <i>Accounting and Finance</i> , 2015, 55, 881-910.	3.2	16
4	Modelling impact of monetary policy on stock market liquidity: a dynamic copula approach. <i>Applied Economics Letters</i> , 2015, 22, 820-824.	1.8	7
5	Forecasting Volatility with Price Limit Hits—Evidence from Chinese Stock Market. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1034-1050.	3.1	3
6	Forecasting stock returns using first half an hour order imbalance. <i>International Journal of Finance and Economics</i> , 2021, 26, 3236-3245.	3.5	1
7	The impact of initial public offering lockup expirations on liquidity: Evidence from Chinese stock market. <i>Journal of Shanghai Jiaotong University (Science)</i> , 2016, 21, 81-89.	0.9	0