Xiaojun Chu

List of Publications by Year
in descending order

7 papers	94 citations	1937685 4 h-index	2053705 5 g-index
7 all docs	7 docs citations	7 times ranked	94 citing authors

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