

# Yong Li

## List of Publications by Year in descending order

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Version: 2024-02-01

17  
papers

213  
citations

1307594

7  
h-index

1125743

13  
g-index

18  
all docs

18  
docs citations

18  
times ranked

102  
citing authors

#	ARTICLE	IF	CITATIONS
1	Foreign institutional ownership and liquidity commonality around the world. <i>Journal of Corporate Finance</i> , 2018, 51, 20-49.	5.5	53
2	Is there an effective reputation mechanism in peer-to-peer lending? Evidence from China. <i>Finance Research Letters</i> , 2019, 30, 208-215.	6.7	41
3	Who goes green: Reducing mutual fund emissions and its consequences. <i>Journal of Banking and Finance</i> , 2021, 126, 106098.	2.9	23
4	Family control and cost of debt: Evidence from China. <i>Pacific-Basin Finance Journal</i> , 2020, 60, 101286.	3.9	17
5	Foreign ownership and corporate excess perks. <i>Journal of International Business Studies</i> , 2022, 53, 72-93.	7.3	16
6	Index tracking model, downside risk and non-parametric kernel estimation. <i>Journal of Economic Dynamics and Control</i> , 2018, 92, 103-128.	1.6	13
7	Media spotlight, corporate sustainability and the cost of debt. <i>Applied Economics</i> , 2022, 54, 3989-4005.	2.2	11
8	Increasing the risk management effectiveness from higher accuracy: A novel non-parametric method. <i>Pacific-Basin Finance Journal</i> , 2020, 62, 101373.	3.9	8
9	Cultural diversity in ownership and stock liquidity. <i>Applied Economics Letters</i> , 2020, 27, 1772-1777.	1.8	7
10	A smooth non-parametric estimation framework for safety-first portfolio optimization. <i>Quantitative Finance</i> , 2015, 15, 1865-1884.	1.7	6
11	A general approach to smooth and convex portfolio optimization using lower partial moments. <i>Journal of Banking and Finance</i> , 2021, 129, 106167.	2.9	5
12	Economic uncertainty: A key factor to understanding idiosyncratic volatility puzzle. <i>Finance Research Letters</i> , 2021, 42, 101938.	6.7	4
13	Nonparametric Kernel Method to Hedge Downside Risk. <i>International Review of Finance</i> , 2019, 19, 929-944.	1.9	3
14	Partial moments and indexation investment strategies. <i>Journal of Empirical Finance</i> , 2022, 67, 39-59.	1.8	3
15	A general impossibility theorem and its application to individual rights. <i>Mathematical Social Sciences</i> , 2016, 81, 79-86.	0.5	1
16	Designing efficient and incentive compatible mechanisms is almost impossible in quasi-linear environments. <i>Economics Letters</i> , 2018, 173, 113-117.	1.9	1
17	Nonparametric mean-lower partial moment model and enhanced index investment. <i>Computers and Operations Research</i> , 2022, 144, 105814.	4.0	1