Yong Li

List of Publications by Year in descending order

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