Yang Zhao

List of Publications by Year
in descending order

Source: https://exaly.com/author-pdf/6143985/publications.pdf

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19 papers	129 citations	1478505 6 h-index	1281871 11 g-index
19 all docs	19 docs citations	19 times ranked	83 citing authors

#	Article	IF	Citations
1	Financial spillovers and spillbacks: New evidence from China and G7 countries. Economic Modelling, 2021, 94, 184-200.	3.8	35
2	Relation between higher order comoments and dependence structure of equity portfolio. Journal of Empirical Finance, 2017, 40, 101-120.	1.8	18
3	Neural network copula portfolio optimization for exchange traded funds. Quantitative Finance, 2018, 18, 761-775.	1.7	13
4	Forecasting corporate default risk in China. International Journal of Forecasting, 2022, 38, 1054-1070.	6.5	12
5	The joint credit risk of UK globalâ€systemically important banks. Journal of Futures Markets, 2017, 37, 964-988.	1.8	9
6	Does the introduction of index futures stabilize stock markets? Further evidence from emerging markets. International Review of Economics and Finance, 2018, 57, 183-197.	4.5	6
7	Volatilityâ€ofâ€volatility risk in the crude oil market. Journal of Futures Markets, 2021, 41, 245-265.	1.8	6
8	The Risk Spillover Effect of COVID-19 Breaking News on the Stock Market. Emerging Markets Finance and Trade, 2022, 58, 4321-4337.	3.1	5
9	Systemic risk of commodity markets: A dynamic factor copula approach. International Review of Financial Analysis, 2022, 82, 102204.	6.6	5
10	Revisiting Famaâ€"French factors' predictability with Bayesian modelling and copulaâ€based portfolio optimization. International Journal of Finance and Economics, 2019, 24, 1443-1463.	3.5	4
11	Do ETF flows increase market efficiency? Evidence from China. Accounting and Finance, 2020, 60, 4795-4819.	3.2	4
12	Dynamic asymmetric dependence and portfolio management in cryptocurrency markets. Finance Research Letters, 2022, 48, 102829.	6.7	4
13	The dependence structure between equity and foreign exchange markets and tail risk forecasts of foreign investments. Quantitative Finance, 2021, 21, 815-835.	1.7	3
14	A nonlinear dynamic approach to cash flow forecasting. Review of Quantitative Finance and Accounting, 2022, 59, 205-237.	1.6	3
15	The Term Structure of Option-Implied Volatility and Future Realized Volatility. Emerging Markets Finance and Trade, 2019, 55, 2997-3022.	3.1	1
16	Information-based trading and information propagation: Evidence from the exchange traded fund market. International Review of Financial Analysis, 2020, 70, 101495.	6.6	1
17	Financial derivatives and default dependence: a time-varying copula approach. Applied Economics Letters, 2021, 28, 958-963.	1.8	0
18	The Dynamics of Joint Credit Risk and UK Banks. SSRN Electronic Journal, 0, , .	0.4	0

#	Article	IF	Citations
19	Boosting Ideation in Open Innovation Community:The Role of Feedback and User's Past Successes. , 2021, , .		0