Juan Yao

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/6396582/publications.pdf

Version: 2024-02-01



#	Article	IF	CITATIONS
1	Run length and the predictability of stock price reversals. Accounting and Finance, 2005, 45, 653-671.	3.2	10
2	Trapped in diversification – another look at the risk of fund of hedge funds. European Journal of Finance, 2019, 25, 1055-1076.	3.1	7
3	Chinese Hedge Funds - Performance and Risk Exposures. Chinese Economy, 2015, 48, 330-350.	2.0	5
4	Evaluating and predicting the failure probabilities of hedge funds. Investment Analysts Journal, 2015, 44, 134-150.	1.0	4
5	The Development of the Chinese Sentiment Lexicon for Internet. Frontiers in Psychology, 2019, 10, 2473.	2.1	4
6	Financial Innovation and Chinese Economic Reform. Chinese Economy, 2015, 48, 309-311.	2.0	1
7	Analyst Forecast Dispersion and Market Return Predictability: Does Conditional Equity Premium Play a Role?. Journal of Risk and Financial Management, 2020, 13, 98.	2.3	0