Qi Lin

List of Publications by Year
in descending order

10 papers	197 citations	1683934 5 h-index	1372474 10 g-index
11 all docs	11 docs citations	11 times ranked	112 citing authors

#	Article	IF	Citations
1	Noisy prices and the Famaâ€“French five-factor asset pricing model in China. Emerging Markets Review, 2017, 31, 141-163.	2.2	70
2	Technical analysis and stock return predictability: An aligned approach. Journal of Financial Markets, 2018, 38, 103-123.	0.7	65
3	Residual momentum and the cross-section of stock returns: Chinese evidence. Finance Research Letters, 2019, 29, 206-215.	3.4	22
4	Cash conversion cycle and aggregate stock returns. Journal of Financial Markets, 2021, 52, 100560.	0.7	16
5	Idiosyncratic momentum and the crossâ€section of stock returns: Further evidence. European Financial Management, 2020, 26, 579-627.	1.7	8
6	The <mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si45.svg"><mml:msup><mml:mi mathvariant="italic">q</mml:mi><mml:mn>5</mml:mn></mml:msup></mml:math> model and its consistency with the intertemporal CAPM. Journal of Banking and Finance, 2021, 127, 106096.	1.4	6
7	Understanding idiosyncratic momentum in the Chinese stock market. Journal of International Financial Markets, Institutions and Money, 2022, 76, 101469.	2.1	5
8	Expected investment and the cross-section of stock returns. Economics Letters, 2018, 172, 43-49.	0.9	3
9	Expected profitability and the cross-section of stock returns. Economics Letters, 2019, 183, 108547.	0.9	1
10	Are the profitability and investment factors valid ICAPM risk factors? Pre-1963 evidence. North American Journal of Economics and Finance, 2021, 58, 101460.	1.8	1