

# Qi Lin

## List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6540297/publications.pdf>

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1684188  
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112  
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#	ARTICLE	IF	CITATIONS
1	Understanding idiosyncratic momentum in the Chinese stock market. Journal of International Financial Markets, Institutions and Money, 2022, 76, 101469.	4.2	5
2	Cash conversion cycle and aggregate stock returns. Journal of Financial Markets, 2021, 52, 100560.	1.3	16
3	The $\langle \text{mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si45.svg">\langle \text{mml:msup}>\langle \text{mml:mi mathvariant="italic">q\langle \text{mml:mi}>\langle \text{mml:mn}>5\langle \text{mml:mn}>\langle \text{mml:msup}>\langle \text{mml:math}>$ model and its consistency with the intertemporal CAPM. Journal of Banking and Finance, 2021, 127, 106096.	2.9	6
4	Are the profitability and investment factors valid ICAPM risk factors? Pre-1963 evidence. North American Journal of Economics and Finance, 2021, 58, 101460.	3.5	1
5	Idiosyncratic momentum and the cross-section of stock returns: Further evidence. European Financial Management, 2020, 26, 579-627.	2.9	8
6	Residual momentum and the cross-section of stock returns: Chinese evidence. Finance Research Letters, 2019, 29, 206-215.	6.7	22
7	Expected profitability and the cross-section of stock returns. Economics Letters, 2019, 183, 108547.	1.9	1
8	Technical analysis and stock return predictability: An aligned approach. Journal of Financial Markets, 2018, 38, 103-123.	1.3	65
9	Expected investment and the cross-section of stock returns. Economics Letters, 2018, 172, 43-49.	1.9	3
10	Noisy prices and the Fama-French five-factor asset pricing model in China. Emerging Markets Review, 2017, 31, 141-163.	4.4	70