

Fei Su

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/6930477/publications.pdf>

Version: 2024-02-01

9
papers

48
citations

1937685
4
h-index

1720034
7
g-index

9
all docs

9
docs citations

9
times ranked

42
citing authors

#	ARTICLE	IF	CITATIONS
1	Calculating Value-at-Risk for high-dimensional time series using a nonlinear random mapping model. <i>Economic Modelling</i> , 2017, 67, 355-367.	3.8	13
2	Conditional volatility persistence and volatility spillovers in the foreign exchange market. <i>Research in International Business and Finance</i> , 2021, 55, 101312.	5.9	8
3	An Online Sequential Learning Non-parametric Value-at-Risk Model for High-Dimensional Time Series. <i>Cognitive Computation</i> , 2018, 10, 187-200.	5.2	6
4	Global price discovery in the Australian dollar market and its determinants. <i>Pacific-Basin Finance Journal</i> , 2018, 48, 35-55.	3.9	5
5	Investor co-attention and stock return co-movement: Evidence from China's A-share stock market. <i>North American Journal of Economics and Finance</i> , 2021, 58, 101548.	3.5	5
6	Conditional Volatility Persistence and Realized Volatility Asymmetry: Evidence from the Chinese Stock Markets. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 3252-3269.	3.1	4
7	Do internet stock message boards influence firm value? evidence from China. <i>Asia-Pacific Journal of Accounting and Economics</i> , 2023, 30, 327-353.	1.2	3
8	The intraday dynamics and intraday price discovery of bitcoin. <i>Research in International Business and Finance</i> , 2022, 60, 101625.	5.9	3
9	Conditional Volatility Persistence in the Foreign Exchange Market: Meteor Shower and Heat Wave Revisited. <i>SSRN Electronic Journal</i> , 2017, , .	0.4	1