

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