

# 计量经济学报

China Journal of Econometrics

2024年5月 第4卷 第3期

## 目次

市场情绪、投资因子与资产定价——基于新闻与社交媒体的对比分析.....	
.....周颖刚 唐诚蔚 林哲晖	(567)
通勤对我国居民主观幸福感的影响研究——来自 CHFS 数据的经验证据.....	
.....刘倚溪 董纪昌 李秀婷 贺舟	(588)
利锁名缰: 基金抱团与股价信息融入.....	
.....王春峰 李彤 姚守宇 房振明	(619)
聪明的贝塔: 来自 A 股市场因子动量效应的实证研究.....	
.....顾明 熊志涛 陈海强	(653)
基于分解-重构-集成框架的股指预测及行业轮动策略.....	
.....郑力 李明琛 魏云捷 汪寿阳	(673)
基于新闻文本数据的财务欺诈识别研究.....	
.....马溪远 刘尚超 吴德胜	(699)
绿色信贷对区域碳减排影响的空间溢出效应及其作用机理研究.....	
.....焦婕 张奇 杨珂欣 房勇	(727)
AI 大模型赋能金融市场量化投资? 基于另类数据与传统金融数据的研究.....	
.....何勇 焦丽 杨艺 祝怡菲	(761)
子女胜败经历与父母目标设定——来自一项准随机实验的经验证据.....	
.....李长洪	(784)
数字经济发展对居民家庭消费的影响机理与效应研究.....	
.....王瑶瑶 张萌 贾锐宁 柴建 郭菊娥	(805)
中国新能源市场、金融市场和国际原油市场间的多尺度风险传染效应研究.....	
.....戴志锋 刘畅	(835)
新冠疫情冲击下中国有色金属期货市场效率分析.....	
.....尹涛 黄双双 吴永强 高汉 王一鸣 袁先智	(858)

# CHINA JOURNAL OF ECONOMETRICS

Volume 4 Number 3 May 2024

## CONTENTS

- Market Sentiment, Investment Factor and Asset Pricing: Comparative Analysis Based on News and Social Media.....ZHOU Yinggang TANG Chengwei LIN Zhehui (567)
- The Impact of Commuting on the Subjective Well-being of Chinese Residents: Empirical Evidence from CHFS Data.....LIU Yixi DONG Jichang LI Xiuting HE Zhou (588)
- Bound by Profit and Reputation: Mutual Fund Clique and Stock Price Delay.....WANG Chunfeng LI Tong YAO Shouyu FANG Zhenming (619)
- Smart Beta: An Empirical Study on the Factor Momentum Effect of A-share Market.....GU Ming XIONG Zhitao CHEN Haiqiang (653)
- Stock Index Prediction and Industry Rotation Strategy Based on a Decomposition-Reconstruction-Integration Framework.....ZHENG Li LI Mingchen WEI Yunjie WANG Shouyang (673)
- Financial Fraud Detection Based on Media Textual Data.....MA Xiyuan LIU Shangchao WU Desheng (699)
- Spatial Effect and Influence Mechanism of the Green Credit on Regional Carbon Emissions Reduction.....JIAO Jie ZHANG Qi YANG Kexin FANG Yong (727)
- AI Large Language Model Empowers Quantitative Investment in Financial Markets? Research Based on Alternative Data and Traditional Financial Data.....HE Yong JIAO Li YANG Yi ZHU Yifei (761)
- Children' Winning and Losing Experience and Parents' Goal Setting: Evidence from a Quasi-Randomized Experiment.....LI Changhong (784)
- The Impact of Digital Economy Development on Household Consumption: Effects and Mechanisms.....WANG Yaoyao ZHANG Meng JIA Ruining CHAI Jian GUO Ju'e (805)
- Research on Multi-scale Risk Contagion Effects Among Chinese New Energy Market, Chinese Financial Market and International Crude Oil Market.....DAI Zhifeng LIU Chang (835)
- Analysis of the Efficiency of China's Nonferrous Metals Futures Market under the Impact of the COVID-19.....YIN Tao HUANG Shuangshuang WU Yongqiang GAO Han WANG Yiming George YUAN (858)