



M. Bing XIAO

Coordonnées

Tél	+33443791143
Mail	Bing.XIAO@uca.fr (mailto:Bing%2EXIAO%40uca%2Efr)

Activités / CV

Maître de Conférences

THÈMES DE RECHERCHE

Évaluation des actifs financiers en particulier sur le marché des actions.

Informations complémentaires

Publications HAL de Bing,XIAO de la collection PRES_CLERMONT
2023

titre	The Size Effect and the Value Effect in the American Stock Market (https://hal.science/hal-04194510)
auteur	Bing Xiao
article	<i>International Journal of Financial Research</i> , 2023, 14 (1), pp.41. 10.5430/ijfr.v14n1p41 (https://dx.doi.org/10.5430/ijfr.v14n1p41)
typdoc	Journal articles
DOI	DOI : 10.5430/ijfr.v14n1p41 (https://dx.doi.org/10.5430/ijfr.v14n1p41)

Accès au texte intégral et bibtex

 (<https://hal.science/hal-04194510/file/The%20Size%20Effect%20and%20the%20Value%20Effect%20in%20the%20American%20Stock%20Market.pdf>)  (<https://hal.science/hal-04194510/bibtex>)

2022

titre

[Did Financial Reforms Improve Shanghai and Shenzhen Stock Markets Performance?](https://hal.science/hal-03874267)(<https://hal.science/hal-03874267>)

auteur

Marie-Eliette Dury, Bing Xiao

article

Institutional Change and China Capitalism, 02, WORLD SCIENTIFIC (EUROPE), pp.257-299, 2022, Transformations in Banking, Finance and Regulation, [10.1142/9781800611238_0010](https://dx.doi.org/10.1142/9781800611238_0010)(https://dx.doi.org/10.1142/9781800611238_0010)

typdoc

Book sections

DOI

DOI : [10.1142/9781800611238_0010](https://dx.doi.org/10.1142/9781800611238_0010)(https://dx.doi.org/10.1142/9781800611238_0010)

Accès au bibtex

 (<https://hal.science/hal-03874267/bibtex>)

2021

titre

[Les défaillances des PME en zone rurale : une approche descriptive et explicative appliquée aux PME du département du Cantal \(France\)](https://hal.science/hal-03123893)(<https://hal.science/hal-03123893>)

auteur

Bing Xiao, Laurent Mériade

article

typdoc

Journal articles

Accès au texte intégral et bibtex

 (<https://hal.science/hal-03123893/file/XIAO%20-%20M%C3%89RIADE%20Les%20d%C3%A9faillances%20des%20PME%20en%20zone%20rurale.pdf>)  (<https://hal.science/hal-03123893/bibtex>)

2020

titre

[A study of Chinese market efficiency. Shanghai versus Shenzhen: Evidence based on multifractional models](https://hal.science/hal-03031766)(<https://hal.science/hal-03031766>)

auteur

Pierre R. Bertrand, Marie-Eliette Dury, Bing Xiao

article

Mathematical Methods in Economics and Finance, 2020, 13-14 (1), pp.19-36

typdoc

Journal articles

Accès au texte intégral et bibtex

 (https://hal.science/hal-03031766/file/07_Bertrand_Dury_Xiao.pdf)  (<https://hal.science/hal-03031766/bibtex>)

titre

[THE SEASONAL EFFECT ON THE CHINESE GOLD MARKET USING AN EMPIRICAL ANALYSIS OF THE SHANGHAI GOLD EXCHANGE](https://hal.science/hal-02905216)(<https://hal.science/hal-02905216>)

auteur

Bing Xiao, Philippe Maillebuau

article

EURASIAN JOURNAL OF ECONOMICS AND FINANCE, 2020, 8 (2), pp.104-114

typdoc

Journal articles

Accès au texte intégral et bibtex

(<https://hal.science/hal-02905216/file/Seasonal%20effect.pdf>)



(<https://hal.science/hal-02905216>

[/bibtex](#))

titre

[Parametric index insurance in developing countries: a reflection on the estimation of the risk\(
<https://uca.hal.science/hal-02571422>\)](#)

auteur

Marie-Eliette Dury, Bing Xiao

article

p. 311-322. Paradigms, Models, Scenarios and Practices for Strong Sustainability, ISBN : 979-10-92495-13-3 Diemer A., Nedelciu E., Schellens M., Morales M., Oostjik M. (2020), Oeconomia Editions., 2020

typdoc

Book sections

Accès au bibtex

(<https://uca.hal.science/hal-02571422/bibtex>)

titre

[L'assurance indicielle paramétrique dans les pays en voie de développement : une réflexion sur l'estimation de la prime de risque contre les pluies torrentielles\(<https://uca.hal.science/hal-02571428>\)](#)

auteur

Marie-Eliette Dury, Bing Xiao

article

Revue francophone du développement durable, 2020, Mars 2020 (15), pp.117-132

typdoc

Journal articles

Accès au texte intégral et bibtex

 (<https://uca.hal.science/hal-02571428/file/hal-02571428%20Dury-Xiao%20pour%20Revue%20Francophone%20du%20D%C3%A9veloppement%20Durable%20-%20Estimation%20de%20la%20prime%20de%20risque.pdf>)  (<https://uca.hal.science/hal-02571428/bibtex>)

2019

titre

[Les défaillances des PME en zones rurales : Un modèle logistique appliqué aux PME du Cantal \(France\)](https://uca.hal.science/hal-02651621)(<https://uca.hal.science/hal-02651621>)

auteur

Bing Xiao, Laurent Mériade

article

4ème Colloque Interdisciplinaire sur la Défaillance d'Entreprise (CIDE 2019) Université de Lille, Nov 2019, Lille, France

typdoc

Conference papers

Accès au bibtex

 (<https://uca.hal.science/hal-02651621/bibtex>)

2018

titre

[A Comparative Study on Autoregressive Models: An Application to Several Financial Assets](https://uca.hal.science/hal-02554210)(<https://uca.hal.science/hal-02554210>)

auteur

Marie-Eliette Dury, Bing Xiao

article

12th International Conference on Computational and Financial Econometrics (CFE 2018), Dec 2018, Pisa, Italy

typdoc

Conference papers

Accès au bibtex



(<https://uca.hal.science/hal-02554210/bibtex>)

titre

[How Does Maize Market Behave in Sub-Saharan Africa? A Study with autoregressive Models\(
https://uca.hal.science/hal-02554212\)](https://uca.hal.science/hal-02554212)

auteur

Marie-Eliette Dury, Bing Xiao

article

Conference on Development Economics, 15-16 November 2018, GDRI CERDI, Nov 2018, Clermont-Ferrand, France

typdoc

Conference papers

Accès au bibtex



(<https://uca.hal.science/hal-02554212/bibtex>)

titre

[Nickel Market: A Study on Volatility with Non-Linear GARCH Family Models\(https://uca.hal.science/hal-02554214\)](https://uca.hal.science/hal-02554214)

auteur

Marie-Eliette Dury, Bing Xiao

article

Summer Conference on Financial Implications of Sustainability and Corporate Social Responsibility, 22nd June 2018, University Côte d'Azur, Jun 2018, Nice, France

typdoc

Conference papers

Accès au bibtex



(<https://uca.hal.science/hal-02554214/bibtex>)

titre

[Forecasting the Volatility of the Chinese Gold Market by ARCH Family Models and extension to Stable Models](https://hal.science/hal-01709321)(https://hal.science/hal-01709321)

auteur

Marie-Eliette Dury, Bing Xiao

article

2018

typdoc

Preprints, Working Papers, ...

Accès au texte intégral et bibtex

 (<https://hal.science/hal-01709321/file/Dury-M-E.-Xiao-B.%20Stable%20Processes%20Forecasting%20Volatility%20Gold.pdf>)  (<https://hal.science/hal-01709321/bibtex>)

titre

[The seasonality of gold prices in China: Does the risk-aversion level matter?](https://uca.hal.science/hal-01903522)(https://uca.hal.science/hal-01903522)

auteur

Thi Hong Van Hoang, Zhenzhen Zhu, Bing Xiao, Wingkeung Wong

article

Accounting and Finance, 2018

typdoc

Journal articles

Accès au bibtex

 (<https://uca.hal.science/hal-01903522/bibtex>)

2017

titre

[Forecasting Volatility of Oil using the ARCH Family Models: A Comparison between the Student Distribution and the Gaussian Distribution\(https://hal.science/hal-01655766\)](https://hal.science/hal-01655766)

auteur

Joëlle Randriamiarana, Bing Xiao

article

The 1st International Conference on Energy, Finance, and Macroeconomy (ICEFM), Nov 2017, Montpellier, France

typdoc

Conference papers

Accès au bibtex

 (<https://hal.science/hal-01655766/bibtex>)

titre

[The seasonality of Gold Prices in China: Evidence from Shanghai Gold Exchange\(https://hal.science/hal-01655746\)](https://hal.science/hal-01655746)

auteur

Bing Xiao, Thi Hong Van Hoang, Wing-Keung Wong, Zhenzhen Zhu

article

The 1st International Conference on Energy, Finance, and Macroeconomy (ICEFM), Nov 2017, Montpellier, France

typdoc

Conference papers

Accès au bibtex

 (<https://hal.science/hal-01655746/bibtex>)

titre

[Forecasting Volatility of Shanghai Gold Market: A Comparison between Student and Gaussian Distributions, extension to Stable models\(https://hal.science/hal-01655779\)](https://hal.science/hal-01655779)

auteur

Bing Xiao, Marie-Eliette Dury

article

11th International Conference on the Chinese Economy, Oct 2017, Clermont-Ferrand, France

typdoc

Conference papers

Accès au bibtex



(<https://hal.science/hal-01655779/bibtex>)

2016

titre

[The recent evolution of the volatility in the Chinese gold market](https://hal.science/hal-02541118)(<https://hal.science/hal-02541118>)

auteur

Bing Xiao

article

GDRI International Development Economic, Nov 2016, Clermont-Ferrand, France

typdoc

Conference papers

Accès au bibtex



(<https://hal.science/hal-02541118/bibtex>)

titre

[Beta and Size Revisited: Evidence from the French Stock Market](https://hal.science/hal-02541115)(<https://hal.science/hal-02541115>)

auteur

Bing Xiao

article

International Journal of Financial Research, 2016, 7 (5), pp.42-50. [10.5430/ijfr.v7n5p42](https://dx.doi.org/10.5430/ijfr.v7n5p42)(<https://dx.doi.org/10.5430/ijfr.v7n5p42>)

typdoc

Journal articles

DOI

DOI : [10.5430/ijfr.v7n5p42](https://dx.doi.org/10.5430/ijfr.v7n5p42)(<https://dx.doi.org/10.5430/ijfr.v7n5p42>)

Accès au bibtex

(<https://hal.science/hal-02541115/bibtex>)

titre

[Conditional Relationship Between Beta and Return in the US Stock Market](https://hal.science/hal-02541117)(<https://hal.science/hal-02541117>)

auteur

Bing Xiao

article

The 33rd International Symposium on Money, Banking and Finance, Jul 2016, Clermont-Ferrand, France

typdoc

Conference papers

Accès au bibtex

(<https://hal.science/hal-02541117/bibtex>)

titre

[Predicting the Volatility of the Russell 3000 Stock Index](https://hal.science/hal-02541113)(<https://hal.science/hal-02541113>)

auteur

Bing Xiao

article

International Journal of Financial Research, 2016, 7 (4), [10.5430/ijfr.v7n4p18](https://dx.doi.org/10.5430/ijfr.v7n4p18)(<https://dx.doi.org/10.5430/ijfr.v7n4p18>)

typdoc

Journal articles

DOI

DOI : [10.5430/ijfr.v7n4p18](https://dx.doi.org/10.5430/ijfr.v7n4p18)(<https://dx.doi.org/10.5430/ijfr.v7n4p18>)

Accès au bibtex

 (<https://hal.science/hal-02541113/bibtex>)

titre

[The Monthly Effect and the Day of the Week Effect in the American Stock Market](https://hal.science/hal-02541111)(<https://hal.science/hal-02541111>)

auteur

Bing Xiao

article

International Journal of Financial Research, 2016, 7 (2), [10.5430/ijfr.v7n2p11](https://dx.doi.org/10.5430/ijfr.v7n2p11)(<https://dx.doi.org/10.5430/ijfr.v7n2p11>)

typdoc

Journal articles

DOI

DOI : [10.5430/ijfr.v7n2p11](https://dx.doi.org/10.5430/ijfr.v7n2p11)(<https://dx.doi.org/10.5430/ijfr.v7n2p11>)

Accès au bibtex

 (<https://hal.science/hal-02541111/bibtex>)

2015

titre

[The recent evolution of the seasonal anomalies in China's stock market: An empirical analysis of the Shenzhen Stock Exchange](https://hal.science/hal-02541122)(<https://hal.science/hal-02541122>)

auteur

Bing Xiao, Coulibaly Aïssata

article

10th International Conference on the Chinese Economy, CERDI-IDREC, Oct 2015, Clermont-Ferrand, France

typdoc

Conference papers

Accès au bibtex

(<https://hal.science/hal-02541122/bibtex>)

titre

[Does Idiosyncratic Risk Matter? Evidence from the Japanese Stock Market](https://hal.science/hal-02541033)(<https://hal.science/hal-02541033>)

auteur

Bing Xiao

article

Eurasian Journal of Business and Management, 2015, 3 (3), pp.12-19. [10.15604/ejbm.2015.03.03.002](https://doi.org/10.15604/ejbm.2015.03.03.002)(<https://dx.doi.org/10.15604/ejbm.2015.03.03.002>)

typdoc

Journal articles

DOI

DOI : [10.15604/ejbm.2015.03.03.002](https://doi.org/10.15604/ejbm.2015.03.03.002)(<https://dx.doi.org/10.15604/ejbm.2015.03.03.002>)

Accès au bibtex

(<https://hal.science/hal-02541033/bibtex>)

2014

titre

[On The Impact Of Firm Size On Risk And Return: Fresh Evidence From The American Stock Market Over The Recent Years](https://hal.science/hal-02541123)(<https://hal.science/hal-02541123>)

auteur

Anissa Chaibi, Sabrina Alioui, Bing Xiao

article

Journal of Applied Business Research, 2014, 31 (1), pp.29. [10.19030/jabr.v31i1.8987](https://doi.org/10.19030/jabr.v31i1.8987)([https://dx.doi.org/10.19030/jabr.v31i1.8987](https://doi.org/10.19030/jabr.v31i1.8987))

typdoc

Journal articles

DOI

DOI : [10.19030/jabr.v31i1.8987](https://doi.org/10.19030/jabr.v31i1.8987)(<https://doi.org/10.19030/jabr.v31i1.8987>)

Accès au bibtex



(<https://hal.science/hal-02541123/bibtex>)

titre

[Initiation à la comptabilité par l'utilisation des comptes schématiques](https://hal.science/hal-02541120)(<https://hal.science/hal-02541120>)

auteur

Bing Xiao

article

2e Université d'été de l'ADMEE-Europe : Enjeux et évolutions de la pédagogie universitaire, ESPE Clermont-Auvergne,, Jul 2014, Clermont-Ferrand, France

typdoc

Poster communications

Accès au bibtex



(<https://hal.science/hal-02541120/bibtex>)

titre

[Être étudiant handicapé à l'université](https://hal.science/hal-02069511)(<https://hal.science/hal-02069511>)

auteur

Barbara urda, Christele Bioche, Tejedor Marie-Pierre, Bing Xiao, Wiam Zouhair, Zghaier Chikri

article

2e université d'été de l'ADMEE-Europe - Journées clermontoises de la pédagogie universitaire, Jul 2014, Chamalières, France

typdoc

Poster communications

Accès au bibtex

 (<https://hal.science/hal-02069511/bibtex>)

Recherche dans l'annuaire

<https://clerma.uca.fr/version-francaise/equipes-de-recherche/annuaire/m-bing-xiao>([https://clerma.uca.fr](https://clerma.uca.fr/version-francaise/equipes-de-recherche/annuaire/m-bing-xiao)
[/version-francaise/equipes-de-recherche/annuaire/m-bing-xiao](https://clerma.uca.fr/version-francaise/equipes-de-recherche/annuaire/m-bing-xiao))