

Duan Wang

List of Publications by Year in descending order

Source: <https://exaly.com/author-pdf/10675920/publications.pdf>

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4
papers

221
citations

2258059

3
h-index

2272923

4
g-index

4
all docs

4
docs citations

4
times ranked

163
citing authors

#	ARTICLE	IF	CITATIONS
1	A generalization of random matrix theory and its application to statistical physics. Chaos, 2017, 27, 023104.	2.5	2
2	High-frequency trading model for a complex trading hierarchy. Quantitative Finance, 2012, 12, 559-566.	1.7	19
3	$\langle \text{mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" altimg="si12.gif" display="inline" overflow="scroll" \rangle \langle \text{mml:mn} \rangle 1 \langle \text{mml:mn} \rangle \langle \text{mml:mo} \rangle / \langle \text{mml:mo} \rangle \langle \text{mml:mi} \rangle f \langle \text{mml:mi} \rangle \langle \text{mml:math} \rangle$ behavior in cross-correlations between absolute returns in a US market. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 2860-2866.	2.6	91
4	Quantifying and modeling long-range cross correlations in multiple time series with applications to world stock indices. Physical Review E, 2011, 83, 046121.	2.1	109