Kei Nakagawa

List of Publications by Year
in descending order

25	144	1478280	1372474
papers	citations	6	10
		h-index	g-index

25	25	25	59
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Stock price prediction using <i>k</i>â€medoids clustering with indexing dynamic time warping. Electronics and Communications in Japan, 2019, 102, 3-8.	0.3	20
2	Risk-Based Portfolios with Large Dynamic Covariance Matrices. International Journal of Financial Studies, 2018, 6, 52.	1.1	17
3	RIC-NN: A Robust Transferable Deep Learning Framework for Cross-sectional Investment Strategy. , 2020, , .		13
4	Cross-sectional Stock Price Prediction using Deep Learning for Actual Investment Management. , 2020, , .		11
5	The value of reputation capital during the COVID-19 crisis: Evidence from Japan. Finance Research Letters, 2022, 46, 102370.	3.4	10
6	Cryptocurrency network factors and gold. Finance Research Letters, 2022, 46, 102375.	3.4	10
7	Complex Valued Risk Diversification. Entropy, 2019, 21, 119.	1.1	8
8	TPLVM: Portfolio Construction by Studentâ€™s t-Process Latent Variable Model. Mathematics, 2020, 8, 449.	1.1	8
9	RM-CVaR: Regularized Multiple Î²-CVaR Portfolio. , 2020, , .		8
10	Verification of Lead-Lag Effect in Financial Markets by the Adaptive Elastic Net Regression. , 2019, , .		5
11	Deep Factor Model. Lecture Notes in Computer Science, 2019, , 37-50.	1.0	5
12	Stock Price Prediction with Fluctuation Patterns Using Indexing Dynamic Time Warping and $$k^*$$-Nearest Neighbors. Lecture Notes in Computer Science, 2018, , 97-111.	1.0	4
13	GO-GJRSK Model with Application to Higher Order Risk-Based Portfolio. Mathematics, 2020, 8, 1990.	1.1	4
14	Deep Learning for Multi-factor Models in Regional and Global Stock Markets. Lecture Notes in Computer Science, 2020, , 87-102.	1.0	4
15	Identification of B2B Brand Components and Their Performanceâ€™s Relevance Using a Business Card Exchange Network. Lecture Notes in Computer Science, 2021, , 152-167.	1.0	3
16	Taming Tail Risk: Regularized Multiple Î² Worst-Case CVaR Portfolio. Symmetry, 2021, 13, 922.	1.1	3
17	How Do We Predict Stock Returns in the Cross-Section with Machine Learning?. , 2020, , .		3
18	Inflation rate tracking portfolio optimization method: Evidence from Japan. Finance Research Letters, 2022, 49, 103130.	3.4	3

#	Article	IF	Citations
19	Entropy Based Student's t-Process Dynamical Model. Entropy, 2021, 23, 560.	1.1	2
20	Statistical Arbitrage Strategy in Multi-Asset Market Using Time Series Analysis. Journal of Mathematical Finance, 2020, 10, 334-344.	0.2	2
21	Stock Price Prediction using <i>k</i>-Medoids Clustering with Indexing Dynamic Time Warping. IEEJ Transactions on Electronics, Information and Systems, 2018, 138, 986-991.	0.1	1
22	Price Fluctuation Patterns of Stock/Exchange/Cryptocurrency. IEEJ Transactions on Electronics, Information and Systems, 2018, 138, 992-998.	0.1	0
23	Impact of Cryptocurrency Market Capitalization on Open Source Software Participation. Journal of Information Processing, 2020, 28, 650-657.	0.3	0
24	Carry Trading Strategy with RM-CVaR Portfolio. , 2021, , .		0
25	Improving Momentum Strategies using Adaptive Elastic Dynamic Mode Decomposition. , 2021, , .		0