

Kei Nakagawa

List of Publications by Year in descending order

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Version: 2024-02-01

25
papers

144
citations

1478280

6
h-index

1372474

10
g-index

25
all docs

25
docs citations

25
times ranked

59
citing authors

#	ARTICLE	IF	CITATIONS
1	The value of reputation capital during the COVID-19 crisis: Evidence from Japan. Finance Research Letters, 2022, 46, 102370.	3.4	10
2	Cryptocurrency network factors and gold. Finance Research Letters, 2022, 46, 102375.	3.4	10
3	Inflation rate tracking portfolio optimization method: Evidence from Japan. Finance Research Letters, 2022, 49, 103130.	3.4	3
4	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
5	Entropy Based Studentâ€™s t-Process Dynamical Model. Entropy, 2021, 23, 560.	1.1	2
6	Taming Tail Risk: Regularized Multiple $\hat{\Gamma}^2$ Worst-Case CVaR Portfolio. Symmetry, 2021, 13, 922.	1.1	3
7	Carry Trading Strategy with RM-CVaR Portfolio. , 2021, , .		0
8	Improving Momentum Strategies using Adaptive Elastic Dynamic Mode Decomposition. , 2021, , .		0
9	GO-GJRSK Model with Application to Higher Order Risk-Based Portfolio. Mathematics, 2020, 8, 1990.	1.1	4
10	TPLVM: Portfolio Construction by Studentâ€™s t-Process Latent Variable Model. Mathematics, 2020, 8, 449.	1.1	8
11	Deep Learning for Multi-factor Models in Regional and Global Stock Markets. Lecture Notes in Computer Science, 2020, , 87-102.	1.0	4
12	RIC-NN: A Robust Transferable Deep Learning Framework for Cross-sectional Investment Strategy. , 2020, , .		13
13	Cross-sectional Stock Price Prediction using Deep Learning for Actual Investment Management. , 2020, , .		11
14	RM-CVaR: Regularized Multiple $\hat{\Gamma}^2$ -CVaR Portfolio. , 2020, , .		8
15	Statistical Arbitrage Strategy in Multi-Asset Market Using Time Series Analysis. Journal of Mathematical Finance, 2020, 10, 334-344.	0.2	2
16	How Do We Predict Stock Returns in the Cross-Section with Machine Learning?. , 2020, , .		3
17	Impact of Cryptocurrency Market Capitalization on Open Source Software Participation. Journal of Information Processing, 2020, 28, 650-657.	0.3	0
18	Complex Valued Risk Diversification. Entropy, 2019, 21, 119.	1.1	8

#	ARTICLE	IF	CITATIONS
19	Verification of Lead-Lag Effect in Financial Markets by the Adaptive Elastic Net Regression. , 2019, , .		5
20	Stock price prediction using <i>k</i> -medoids clustering with indexing dynamic time warping. Electronics and Communications in Japan, 2019, 102, 3-8.	0.3	20
21	Deep Factor Model. Lecture Notes in Computer Science, 2019, , 37-50.	1.0	5
22	Risk-Based Portfolios with Large Dynamic Covariance Matrices. International Journal of Financial Studies, 2018, 6, 52.	1.1	17
23	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
24	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
25	Price Fluctuation Patterns of Stock/Exchange/Cryptocurrency. IEEJ Transactions on Electronics, Information and Systems, 2018, 138, 992-998.	0.1	0