Chengli Zheng

List of Publications by Year
in descending order

26 papers	59 citations	1937685 4 h-index	1720034 7 g-index
26 all docs	26 docs citations	26 times ranked	39 citing authors

#	Article	IF	Citations
1	Statistics-based approach for large-scale group decision-making under incomplete Pythagorean fuzzy information with risk attitude. Knowledge-Based Systems, 2022, 235, 107654.	7.1	17
2	Multi-criteria Group Decision-Making Approach for Express Packaging Recycling Under Interval-Valued Fuzzy Information: Combining Objective and Subjective Compatibilities. International Journal of Fuzzy Systems, 2022, 24, 1112-1130.	4.0	2
3	Nearest Neighbor Optimal Smooth Denoising Dynamic Classification Method for Financial Time Series. Fluctuation and Noise Letters, 2022, 21, .	1.5	3
4	Methanol futures hedging with skewed normal distribution by copula method. International Journal of Computer Mathematics, 2021, 98, 1327-1348.	1.8	0
5	Hedging futures performance with denoising and noise-assisted strategies. North American Journal of Economics and Finance, 2021, 58, 101466.	3.5	2
6	Estimation of Tail Risk and Moments Using Option Prices with a Novel Pricing Model under a Distorted Lognormal Distribution. Mathematical Problems in Engineering, 2020, 2020, 1-25.	1.1	0
7	Multiscale Hedging with Crude Oil Futures Based on EMD Method. Mathematical Problems in Engineering, 2020, 2020, 1-9.	1.1	0
8	Construction of Statistical System for Comprehensive Control of Coal Mining Subsidence Area Based on Pressure-State-Response Conceptual Framework. , 2020, , .		0
9	Efficiency of Chinese Real Estate Market Based on Complexity-Entropy Binary Causal Plane Method. Complexity, 2020, 2020, 1-15.	1.6	3
10	Forecasting Natural Gas Consumption of China Using a Novel Grey Model. Complexity, 2020, 2020, 1-9.	1.6	7
11	A Novel Optimized Nonlinear Grey Bernoulli Model for Forecasting Chinaâ€™s GDP. Complexity, 2019, 2019, 1-10.	1.6	10
12	Normal mixture method for stock daily returns over different sub-periods. Communications in Statistics Part B: Simulation and Computation, 2019, 48, 447-457.	1.2	2
13	Allocation of risk capital based on iso-entropic coherent risk measure. Journal of Industrial Engineering and Management, 2015, 8, .	1.5	1
14	The Impact of Central Bank Benchmark Rate on Dynamic Risks of Shibor. , 2014, , .		0
15	Comparisons for Three Kinds of Quantile-based Risk Measures. Information Technology Journal, 2014, 13, 1147-1153.	0.3	2
16	EVT-based Risk Measurement of Ownership-Thematic Investment in China. , 2012, , .		1
17	Price of Anarchy in Transportation Networks with Heterogeneous Agents. , 2011, , .		0
18	Investor sentiment and stock index: A test of causality based on vector error correction model. , 2010, , .		0

#	Article	IF	Citations
19	Dynamics of credit risk for listed company in China. , 2010, , .		0
20	Financial Development and Economic Growth Based on the Panel Data (1994-2005) of All Provinces in China. , 2009, , .		0
21	Power Energy Efficiency with Environmental Restrict: View from Shadow Price. , 2009, , .		0
22	Pricing Longevity Bonds Based on Stochastic Mortality Forecasting by Panel Data Procedures. , 2009, , .		0
23	Behavior simulation on securities equilibrium price and volume with heterogeneity. , 2008, , .		0
24	Aggregation of Heterogeneous Beliefs Under the Non-Additive Measure and its Application to Options Pricing. , 2008, , .		0
25	Supply contracts with credit sale. , 2008, , .		0
26	Fuzzy options with application to default risk analysis for municipal bonds in China. Nonlinear Analysis: Theory, Methods & Applications, 2005, 63, e2353-e2365.	1.1	9