Rui Neves

List of Publications by Year
in descending order

42 papers	888 citations	686830 13 h-index	676716 22 g-index
64 all docs	64 docs citations	64 times ranked	766 citing authors

#	Article	IF	Citations
1	Stock market prediction and portfolio composition using a hybrid approach combined with self-adaptive evolutionary algorithm. Expert Systems With Applications, 2022, 204, 117478.	4.4	6
2	Background and State-of-the-Art. SpringerBriefs in Applied Sciences and Technology, 2021, , 3-36.	0.2	0
3	Ensemble of machine learning algorithms for cryptocurrency investment with different data resampling methods. Applied Soft Computing Journal, 2020, 90, 106187.	4.1	39
4	Applying genetic algorithms with speciation for optimization of grid template pattern detection in financial markets. Expert Systems With Applications, 2020, 147, 113191.	4.4	8
5	Combining Principal Component Analysis, Discrete Wavelet Transform and XGBoost to trade in the financial markets. Expert Systems With Applications, 2019, 125, 181-194.	4.4	172
6	OutGene: Detecting Undefined Network Attacks with Time Stretching and Genetic Zooms. Lecture Notes in Computer Science, 2019, , 199-220.	1.0	3
7	Combining NeuroEvolution and Principal Component Analysis to trade in the financial markets. Expert Systems With Applications, 2018, 103, 184-195.	4.4	34
8	SIR/GA Approach. SpringerBriefs in Applied Sciences and Technology, 2018, , 29-44.	0.2	0
9	Combining Support Vector Machine with Genetic Algorithms to optimize investments in Forex markets with high leverage. Applied Soft Computing Journal, 2018, 64, 596-613.	4.1	42
10	Parallel SAX/GA for financial pattern matching using NVIDIAâ€™s GPU. Expert Systems With Applications, 2018, 105, 77-88.	4.4	5
11	Reinforcement learning applied to Forex trading. Applied Soft Computing Journal, 2018, 73, 783-794.	4.1	60
12	GPU-Accelerated SAX/GA. SpringerBriefs in Applied Sciences and Technology, 2018, , 45-66.	0.2	0
13	State-of-the-Art in Pattern Recognition Techniques. SpringerBriefs in Applied Sciences and Technology, 2018, , 21-32.	0.2	0
14	Using sentiment from Twitter optimized by Genetic Algorithms to predict the stock market. , 2017, , .		9
15	Company event popularity for financial markets using Twitter and sentiment analysis. Expert Systems With Applications, 2017, 71, 111-124.	4.4	84
16	Combining rules between PIPs and SAX to identify patterns in financial markets. Expert Systems With Applications, 2016, 65, 242-254.	4.4	13
17	Multi-objective kernel mapping and scheduling for morphable many-core architectures. Expert Systems With Applications, 2016, 45, 385-399.	4.4	1
18	System Architecture. SpringerBriefs in Applied Sciences and Technology, 2016, , 39-56.	0.2	0

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19	Multi-objective Optimization. SpringerBriefs in Applied Sciences and Technology, 2016, , 57-72.	0.2	1
20	A multi-objective routing algorithm for Wireless Multimedia Sensor Networks. Applied Soft Computing Journal, 2015, 30, 104-112.	4.1	46
21	Boosting Trading Strategies performance using VIX indicator together with a dual-objective Evolutionary Computation optimizer. Expert Systems With Applications, 2015, 42, 6699-6716.	4.4	14
22	A multi-objective model for scheduling of short-term incentive-based demand response programs offered by electricity retailers. Applied Energy, 2015, 151, 102-118.	5.1	111
23	Developing Multi-Time Frame Trading Rules with a Trend Following Strategy, using GA. , 2015, , .		4
24	A hybrid approach to portfolio composition based on fundamental and technical indicators. Expert Systems With Applications, 2015, 42, 2036-2048.	4.4	38
25	Solving a Capacitated Exam Timetabling Problem Instance Using a Bi-objective NSGA-II. Studies in Computational Intelligence, 2015, , 115-129.	0.7	2
26	Portfolio optimization using fundamental indicators based on multi-objective EA. , 2014, , .		4
27	A SAX-GA approach to evolve investment strategies on financial markets based on pattern discovery techniques. Expert Systems With Applications, 2013, 40, 1579-1590.	4.4	29
28	Multi-dimensional pattern discovery in financial time series using sax-ga with extended robustness. , 2013, , .		7
29	Optimizing investment strategies based on companies earnings using genetic algorithms. , 2013, , .		0
30	An evolutionary approach to define investment strategies based on macroeconomic indicators and VIX data. , 2012, , .		0
31	A new SAX-GA methodology applied to investment strategies optimization. , 2012, , .		10
32	Trading with optimized uptrend and downtrend pattern templates using a genetic algorithm kernel. , 2011, , .		14
33	Applying a GA kernel on optimizing technical analysis rules for stock picking and portfolio composition. Expert Systems With Applications, 2011, , .	4.4	24
34	Fitness function evaluation for MA trading strategies based on genetic algorithms. , 2011, , .		5
35	GolfSense: A golf course WSN monitoring application. , 2010, , .		2
36	Vulnerability Discovery with Attack Injection. IEEE Transactions on Software Engineering, 2010, 36, 357-370.	4.3	37

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37	Trading in financial markets using pattern recognition optimized by genetic algorithms. , 2010, , .		7
38	Using GAs to balance technical indicators on stock picking for financial portfolio composition. , 2009, , .		6
39	A flexible approach to WSN development and deployment. International Journal of Sensor Networks, 2009, 6, 199.	0.2	9
40	A Flexible Approach to WSN Deployment. , 2008, , .		5
41	A 120 MHz SC 4th-order elliptic interpolation filter with accurate gain and offset compensation for direct digital frequency synthesizer. , 0, , .		1
42	Using Attack Injection to Discover New Vulnerabilities. , 0, , .		36