Xiaojun Zhao

List of Publications by Year
in descending order

27 papers	500 citations	623734 14 h-index	677142 22 g-index
27 all docs	27 docs citations	27 times ranked	338 citing authors

#	Article	IF	Citations
1	The cross-correlations of stock markets based onÂDCCA andÂtime-delay DCCA. Nonlinear Dynamics, 2012, 67, 425-435.	5.2	91
2	MULTISCALE ENTROPY ANALYSIS OF TRAFFIC TIME SERIES. International Journal of Modern Physics C, 2013, 24, 1350006.	1.7	49
3	SEVERAL FUNDAMENTAL PROPERTIES OF DCCA CROSS-CORRELATION COEFFICIENT. Fractals, 2017, 25, 1750017.	3.7	44
4	Multiscale transfer entropy: Measuring information transfer on multiple time scales. Communications in Nonlinear Science and Numerical Simulation, 2018, 62, 202-212.	3.3	39
5	Multifractal cross-correlation spectra analysis on Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2014, 402, 84-92.	2.6	28
6	Principal component analysis for non-stationary time series based on detrended cross-correlation analysis. Nonlinear Dynamics, 2016, 84, 1033-1044.	5.2	28
7	POWER LAW AND STRETCHED EXPONENTIAL EFFECTS OF EXTREME EVENTS IN CHINESE STOCK MARKETS. Fluctuation and Noise Letters, 2010, 09, 203-217.	1.5	26
8	Mutual-information matrix analysis for nonlinear interactions of multivariate time series. Nonlinear Dynamics, 2017, 88, 477-487.	5.2	23
9	Effect of Trends on Detrended Fluctuation Analysis of Precipitation Series. Mathematical Problems in Engineering, 2010, 2010, 1-15.	1.1	21
10	Measuring information interactions on the ordinal pattern of stock time series. Physical Review E, 2013, 87, 022805.	2.1	18
11	Permutation transition entropy: Measuring the dynamical complexity of financial time series. Chaos, Solitons and Fractals, 2020, 139, 109962.	5.1	17
12	A NEW TRAFFIC SPEED FORECASTING METHOD BASED ON BI-PATTERN RECOGNITION. Fluctuation and Noise Letters, 2011, 10, 59-75.	1.5	15
13	Quantifying the Multiscale Predictability of Financial Time Series by an Information-Theoretic Approach. Entropy, 2019, 21, 684.	2.2	15
14	A Dynamic Hysteresis Model for Loss Estimation of GO Silicon Steel Under DC-Biased Magnetization. IEEE Transactions on Industry Applications, 2021, 57, 409-416.	4.9	15
15	Measuring the uncertainty of coupling. Europhysics Letters, 2015, 110, 60007.	2.0	10
16	Improved Preisach Model for the Vector Hysteresis Property of Soft Magnetic Composite Materials Based on the Hybrid Technique of SA-NMS. IEEE Transactions on Industry Applications, 2021, 57, 5517-5526.	4.9	10
17	Measuring the asymmetric contributions of individual subsystems. Nonlinear Dynamics, 2014, 78, 1149-1158.	5.2	8
18	Continuous detrended cross-correlation analysis on generalized Weierstrass function. European Physical Journal B, 2013, 86, 1.	1.5	7

#	Article	IF	Citations
19	Universal and non-universal properties of recurrence intervals of rare events. Physica A: Statistical Mechanics and Its Applications, 2016, 448, 132-143.	2.6	6
20	Multiscale Quantile Correlation Coefficient: Measuring Tail Dependence of Financial Time Series. Sustainability, 2020, 12, 4908.	3.2	6
21	A Simulation Method for Dynamic Hysteresis and Loss Characteristics of GO Silicon Steel Sheet Under Non-Sinusoidal Excitation. IEEE Transactions on Applied Superconductivity, 2021, 31, 1-4.	1.7	5
22	EXTREME EVENTS ANALYSIS OF NON-STATIONARY TIME SERIES BY USING HORIZONTAL VISIBILITY GRAPH. Fractals, 2020, 28, 2050089.	3.7	4
23	Improved Evaluation of Magnetic Loss Inside Silicon Steel Laminations Under 3-D Multi-Harmonic Magnetizations. IEEE Transactions on Magnetics, 2020, 56, 1-4.	2.1	4
24	Quantile transfer entropy: Measuring the heterogeneous information transfer of nonlinear time series. Communications in Nonlinear Science and Numerical Simulation, 2022, 111, 106505.	3.3	4
25	Study on Dynamic Hysteretic and Loss Properties of Silicon Steel Sheet Under Hybrid Harmonic and DC Bias Excitation. IEEE Access, 2020, 8, 187343-187352.	4.2	3
26	Experimental and Numerical Study on Stray Loss in Laminated Magnetic Shielding Under 3-D AC-DC Hybrid Excitations for HVDC Transformers. IEEE Access, 2020, 8, 144432-144441.	4.2	3
27	Calculation and validation of stray‐field loss in magnetic and non‐magnetic components under harmonic magnetizations based on TEAM Problem 21. IET Electric Power Applications, 2020, 14, 367-374.	1.8	1