

# Pengjian Shang

## List of Publications by Year in Descending Order

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**Version:** 2024-04-25

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

199  
papers

2,863  
citations

30  
h-index

43  
g-index

199  
ext. papers

3,357  
ext. citations

3.9  
avg, IF

6.06  
L-index

#	Paper	IF	Citations
199	Estimation on complexity of time series using generalized distance components statistics. <i>Nonlinear Dynamics</i> , <b>2022</b> , 107, 3709	5	0
198	THE ORTHOGONAL V-SYSTEM DETRENDED FLUCTUATION ANALYSIS <b>2022</b> , 43-60		
197	A novel approach of dependence measure for complex signals. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2022</b> , 104, 106051	3.7	1
196	The dependence measurements based on martingale difference correlation and distance correlation: Efficient tools to distinguish different complex systems. <i>Chaos, Solitons and Fractals</i> , <b>2022</b> , 156, 111868	9.3	0
195	Cumulative Permuted Fractional Entropy and its Applications. <i>IEEE Transactions on Neural Networks and Learning Systems</i> , <b>2021</b> , 32, 4946-4955	10.3	1
194	Characterizing ordinal network of time series based on complexity-entropy curve. <i>Pattern Recognition</i> , <b>2021</b> , 124, 108464	7.7	1
193	Analysis of time series using a new entropy plane based on past entropy. <i>Chaos, Solitons and Fractals</i> , <b>2021</b> , 152, 111477	9.3	0
192	A novel and effective method to characterize complex systems. <i>Chaos, Solitons and Fractals</i> , <b>2021</b> , 153, 111438	9.3	1
191	Dynamic Shannon entropy (DySEn): a novel method to detect the local anomalies of complex time series. <i>Nonlinear Dynamics</i> , <b>2021</b> , 104, 4007	5	0
190	Complexity analysis of the time series using inverse dispersion entropy. <i>Nonlinear Dynamics</i> , <b>2021</b> , 105, 499-514	5	1
189	Analysis of Time Series Based on a New Entropy Plane by Using Weighted Dispersion Pattern. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , <b>2021</b> , 31, 2150128	2	1
188	Efficient synchronization estimation for complex time series using refined cross-sample entropy measure. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2021</b> , 94, 105556	3.7	4
187	JensenShannon Divergence Based on Horizontal Visibility Graph for Complex Time Series. <i>Fluctuation and Noise Letters</i> , <b>2021</b> , 20, 2150013	1.2	
186	Generalized entropy plane based on multiscale weighted multivariate dispersion entropy for financial time series. <i>Chaos, Solitons and Fractals</i> , <b>2021</b> , 142, 110473	9.3	2
185	Transition-based complexity-entropy causality diagram: A novel method to characterize complex systems. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2021</b> , 95, 105660	3.7	2
184	COMPLEXITY ANALYSIS OF TIME SERIES BASED ON GENERALIZED FRACTIONAL ORDER DUAL-EMBEDDED DIMENSIONAL MULTIVARIATE MULTISCALE DISPERSION ENTROPY. <i>Fractals</i> , <b>2021</b> , 29, 2150048	3.2	
183	Inverse sample entropy analysis for stock markets. <i>Nonlinear Dynamics</i> , <b>2021</b> , 103, 741-758	5	1

182	Transition Permutation Entropy and Transition Dissimilarity Measure: Efficient Tools for Fault Detection of Railway Vehicle Systems. <i>IEEE Transactions on Industrial Informatics</i> , <b>2021</b> , 1-1	11.9	2
181	Multiscale Rényi cumulative residual distribution entropy: Reliability analysis of financial time series. <i>Chaos, Solitons and Fractals</i> , <b>2021</b> , 143, 110410	9.3	0
180	Dispersion conditional mutual information: a novel measure to estimate coupling direction between complex systems. <i>Nonlinear Dynamics</i> , <b>2021</b> , 103, 1139-1150	5	1
179	Multivariate synchronization curve: A measure of synchronization in different multivariate signals.. <i>Chaos</i> , <b>2021</b> , 31, 123121	3.3	
178	Fractional cumulative residual Kullback-Leibler information based on Tsallis entropy. <i>Chaos, Solitons and Fractals</i> , <b>2020</b> , 139, 110292	9.3	0
177	Cumulative Tsallis entropy based on multi-scale permuted distribution of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2020</b> , 548, 124388	3.3	2
176	Measuring time series based on multiscale dispersion Lempel-Ziv complexity and dispersion entropy plane. <i>Chaos, Solitons and Fractals</i> , <b>2020</b> , 137, 109868	9.3	7
175	Complexity and information measures in planar characterization of chaos and noise. <i>Nonlinear Dynamics</i> , <b>2020</b> , 100, 1673-1687	5	6
174	EXTREME EVENTS ANALYSIS OF NON-STATIONARY TIME SERIES BY USING HORIZONTAL VISIBILITY GRAPH. <i>Fractals</i> , <b>2020</b> , 28, 2050089	3.2	2
173	Global recurrence quantification analysis and its application in financial time series. <i>Nonlinear Dynamics</i> , <b>2020</b> , 100, 803-829	5	3
172	The Fisher-DisEn plane: A novel approach to distinguish different complex systems. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2020</b> , 89, 105271	3.7	6
171	Analysis of time series in the cumulative residual entropy plane based on oscillation roughness exponent. <i>Nonlinear Dynamics</i> , <b>2020</b> , 100, 2167-2186	5	2
170	Complexity Analysis of Time Series Based on Generalized Fractional Order Refined Composite Multiscale Dispersion Entropy. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , <b>2020</b> , 30, 2050211	2	4
169	An adaptive method for threshold of recurrence quantification analysis based on SAX. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2020</b> , 83, 105061	3.7	0
168	Characterization of time series through information quantifiers. <i>Chaos, Solitons and Fractals</i> , <b>2020</b> , 132, 109565	9.3	4
167	Generalized multivariate multiscale sample entropy for detecting the complexity in complex systems. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2020</b> , 545, 123814	3.3	3
166	Multiscale permutation mutual information quantify the information interaction for traffic time series. <i>Nonlinear Dynamics</i> , <b>2020</b> , 102, 1909-1923	5	3
165	Complexity analysis of multiscale multivariate time series based on entropy plane via vector visibility graph. <i>Nonlinear Dynamics</i> , <b>2020</b> , 102, 1881-1895	5	1

164	Measuring information transfer by dispersion transfer entropy. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2020</b> , 89, 105329	3.7	3
163	Characterizing dynamics of time series via Hill-index complexity measure. <i>Chaos</i> , <b>2020</b> , 30, 113139	3.3	1
162	Binary indices of time series complexity measures and entropy plane. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2020</b> , 558, 125003	3.3	3
161	A measure of complexity based on the order patterns. <i>Nonlinear Dynamics</i> , <b>2020</b> , 102, 1925-1938	5	
160	Generalized entropy plane based on large deviations theory for financial time series. <i>Applied Mathematics and Computation</i> , <b>2020</b> , 365, 124719	2.7	1
159	Financial time series analysis using the relation between MPE and MWPE. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2020</b> , 537, 122716	3.3	5
158	Evaluation of missing ordinal pattern and its fractional distribution entropy. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2020</b> , 537, 122317	3.3	1
157	Multiscale weighted Rényi entropy causality plane for financial time series. <i>International Journal of Modern Physics C</i> , <b>2019</b> , 30, 1950037	1.1	3
156	Analysis of financial time series using discrete generalized past entropy based on oscillation-based grain exponent. <i>Nonlinear Dynamics</i> , <b>2019</b> , 98, 1403-1420	5	1
155	Visibility graph analysis of temporal irreversibility in sleep electroencephalograms. <i>Nonlinear Dynamics</i> , <b>2019</b> , 96, 1-11	5	14
154	Financial time series analysis based on fractional and multiscale permutation entropy. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2019</b> , 78, 104880	3.7	16
153	Fractional cumulative residual entropy. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2019</b> , 78, 104879	3.7	14
152	Multivariate large deviations spectrum for the multiscale analysis of stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 527, 121423	3.3	
151	Multiscale fractional order generalized information of financial time series based on similarity distribution entropy. <i>Chaos</i> , <b>2019</b> , 29, 053108	3.3	3
150	PID: a PDF-induced distance based on permutation cross-distribution entropy. <i>Nonlinear Dynamics</i> , <b>2019</b> , 97, 1329-1342	5	7
149	Time series irreversibility analysis using Jensen-Shannon divergence calculated by permutation pattern. <i>Nonlinear Dynamics</i> , <b>2019</b> , 96, 2637-2652	5	11
148	Multivariate multiscale complexity-entropy causality plane analysis for complex time series. <i>Nonlinear Dynamics</i> , <b>2019</b> , 96, 2449-2462	5	9
147	Multiscale Tsallis permutation entropy analysis for complex physiological time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 523, 10-20	3.3	9

146	Multivariate generalized information entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 525, 1212-1223	3-3	8
145	Analysis of complex time series based on EMD energy entropy plane. <i>Nonlinear Dynamics</i> , <b>2019</b> , 96, 465-482	3-3	7
144	Analysis of time series through complexity-entropy curves based on generalized fractional entropy. <i>Nonlinear Dynamics</i> , <b>2019</b> , 96, 585-599	5	5
143	Nonuniversality of the horizontal visibility graph in inferring series periodicity. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 534, 122234	3-3	1
142	Quantifying interdependence using the missing joint ordinal patterns. <i>Chaos</i> , <b>2019</b> , 29, 073114	3-3	1
141	A complexity measure for heart rate signals. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 533, 122054	3-3	
140	Analysis of financial time series through forbidden patterns. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 534, 122038	3-3	4
139	Multifractal weighted permutation analysis based on Rényi entropy for financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 536, 120994	3-3	1
138	Uncertainty of financial time series based on discrete fractional cumulative residual entropy. <i>Chaos</i> , <b>2019</b> , 29, 103104	3-3	4
137	Cumulative Tsallis entropy based on power spectrum of financial time series. <i>Chaos</i> , <b>2019</b> , 29, 103118	3-3	2
136	Complexity and uncertainty analysis of financial stock markets based on entropy of scale exponential spectrum. <i>Nonlinear Dynamics</i> , <b>2019</b> , 98, 2147-2170	5	1
135	The novel multi-scale local irreversibility analysis method based on segmentation about time series. <i>Nonlinear Dynamics</i> , <b>2019</b> , 95, 2117-2130	5	0
134	The application of multiscale joint permutation entropy on multichannel sleep electroencephalography. <i>AIP Advances</i> , <b>2019</b> , 9, 125214	1-5	2
133	Multidimensional scaling method for complex time series feature classification based on generalized complexity-invariant distance. <i>Nonlinear Dynamics</i> , <b>2019</b> , 95, 2875-2892	5	8
132	Generalized entropy plane based on permutation entropy and distribution entropy analysis for complex time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 520, 217-231	3-3	12
131	Multiscale joint permutation entropy for complex time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 515, 388-402	3-3	7
130	Multivariate multiscale fractional order weighted permutation entropy of nonlinear time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2019</b> , 515, 217-231	3-3	5
129	Multiscale transfer entropy: Measuring information transfer on multiple time scales. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2018</b> , 62, 202-212	3-7	23

128	An improvement of the measurement of time series irreversibility with visibility graph approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 502, 370-378	3-3	7
127	Topological entropy and geometric entropy and their application to the horizontal visibility graph for financial time series. <i>Nonlinear Dynamics</i> , <b>2018</b> , 92, 41-58	5	10
126	DETRENDED CROSS-CORRELATION ANALYSIS BETWEEN MULTIVARIATE TIME SERIES. <i>Fractals</i> , <b>2018</b> , 26, 1850058	3-2	5
125	Modified generalized multiscale sample entropy and surrogate data analysis for financial time series. <i>Nonlinear Dynamics</i> , <b>2018</b> , 92, 1335-1350	5	12
124	Time irreversibility and invariants revealing of series with complex network approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 499, 241-249	3-3	7
123	Refined composite multiscale weighted-permutation entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 496, 189-199	3-3	6
122	Weighted multiscale Rényi permutation entropy of nonlinear time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 496, 548-570	3-3	15
121	Multiscale Analysis of Time Irreversibility Based on Phase-Space Reconstruction and Horizontal Visibility Graph Approach. <i>Fluctuation and Noise Letters</i> , <b>2018</b> , 17, 1850006	1-2	9
120	Generalized information entropy analysis of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 505, 1170-1185	3-3	7
119	Financial time series analysis using Total-CAPEn and Avg-CAPEn with cumulative histogram matrix. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2018</b> , 63, 239-252	3-7	3
118	Relative asynchronous index: a new measure for time series irreversibility. <i>Nonlinear Dynamics</i> , <b>2018</b> , 93, 1545-1557	5	4
117	Multidimensional scaling analysis of financial time series based on modified cross-sample entropy methods. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 500, 210-221	3-3	7
116	Analysis of financial time series using multiscale entropy based on skewness and kurtosis. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 490, 1543-1550	3-3	7
115	Complexity-Entropy causality plane based on power spectral entropy for complex time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 509, 501-514	3-3	11
114	q-SampEnAve: an adaptive measurement to recognize the patterns for short-term financial time series. <i>Nonlinear Dynamics</i> , <b>2018</b> , 94, 1987-2001	5	2
113	Multiscale time irreversibility analysis of financial time series based on segmentation. <i>Nonlinear Dynamics</i> , <b>2018</b> , 94, 1603-1618	5	5
112	Generalized AIC method based on higher-order moments and entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 505, 1127-1138	3-3	2
111	Weighted multivariate composite multiscale sample entropy analysis for the complexity of nonlinear times series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 508, 595-607	3-3	7

110	Detrended fluctuation analysis based on higher-order moments of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2018</b> , 490, 311-322	3-3	8
109	The detection of local irreversibility in time series based on segmentation. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2018</b> , 59, 149-157	3-7	3
108	Recurrence quantity analysis based on matrix eigenvalues. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2018</b> , 59, 15-29	3-7	9
107	Multiscale sample entropy and cross-sample entropy based on symbolic representation and similarity of stock markets. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2018</b> , 56, 49-61	3-7	19
106	Rnyi Entropy and Surrogate Data Analysis for Stock Markets. <i>Fluctuation and Noise Letters</i> , <b>2018</b> , 17, 1850035	1-2	1
105	The complexity-entropy causality plane based on multiscale power spectrum entropy of financial time series. <i>Chaos</i> , <b>2018</b> , 28, 123120	3-3	2
104	Analysis of Shannon-Fisher information plane in time series based on information entropy. <i>Chaos</i> , <b>2018</b> , 28, 103107	3-3	8
103	Analysis of financial stock markets through the multiscale cross-distribution entropy based on the Tsallis entropy. <i>Nonlinear Dynamics</i> , <b>2018</b> , 94, 1361-1376	5	8
102	A new method for tolerance estimation of multivariate multiscale sample entropy and its application for short-term time series. <i>Nonlinear Dynamics</i> , <b>2018</b> , 94, 1739-1752	5	5
101	Fractional empirical mode decomposition energy entropy based on segmentation and its application to the electrocardiograph signal. <i>Nonlinear Dynamics</i> , <b>2018</b> , 94, 1669-1687	5	1
100	Detecting intrinsic dynamics of traffic flow with recurrence analysis and empirical mode decomposition. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 474, 70-84	3-3	11
99	Generalized sample entropy analysis for traffic signals based on similarity measure. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 474, 1-7	3-3	9
98	Multivariate weighted multiscale permutation entropy for complex time series. <i>Nonlinear Dynamics</i> , <b>2017</b> , 88, 1707-1722	5	32
97	Multidimensional k-nearest neighbor model based on EEMD for financial time series forecasting. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 477, 161-173	3-3	71
96	Nonlinear transformation on the transfer entropy of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 482, 392-400	3-3	1
95	Analysis of financial stock markets through multidimensional scaling based on information measures. <i>Nonlinear Dynamics</i> , <b>2017</b> , 89, 1827-1844	5	7
94	Comparison of transfer entropy methods for financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 482, 772-785	3-3	33
93	Permutation entropy analysis of financial time series based on Hill diversity number. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2017</b> , 53, 288-298	3-7	10

92	SEVERAL FUNDAMENTAL PROPERTIES OF DCCA CROSS-CORRELATION COEFFICIENT. <i>Fractals</i> , <b>2017</b> , 25, 1750017	3-2	34
91	Transfer entropy between multivariate time series. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2017</b> , 47, 338-347	3-7	36
90	Mutual-information matrix analysis for nonlinear interactions of multivariate time series. <i>Nonlinear Dynamics</i> , <b>2017</b> , 88, 477-487	5	11
89	Recurrence quantity analysis based on singular value decomposition. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2017</b> , 46, 1-13	3-7	9
88	Weighted multifractal analysis of financial time series. <i>Nonlinear Dynamics</i> , <b>2017</b> , 87, 2251-2266	5	10
87	Financial time series analysis based on effective phase transfer entropy. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 468, 398-408	3-3	9
86	A comparison study on stages of sleep: Quantifying multiscale complexity using higher moments on coarse-graining. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2017</b> , 44, 292-303	3-7	35
85	Transfer entropy coefficient: Quantifying level of information flow between financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2017</b> , 469, 60-70	3-3	16
84	Cross-correlation analysis of stock markets using EMD and EEMD. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2016</b> , 442, 82-90	3-3	35
83	Permutation and weighted-permutation entropy analysis for the complexity of nonlinear time series. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2016</b> , 31, 60-68	3-7	33
82	Weighted multifractal cross-correlation analysis based on Shannon entropy. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2016</b> , 30, 268-283	3-7	45
81	The similarity analysis of financial stocks based on information clustering. <i>Nonlinear Dynamics</i> , <b>2016</b> , 85, 2635-2652	5	4
80	The scaling of time series size towards detrended fluctuation analysis. <i>International Journal of Modern Physics C</i> , <b>2016</b> , 27, 1650138	1-1	
79	Multivariate multiscale sample entropy of traffic time series. <i>Nonlinear Dynamics</i> , <b>2016</b> , 86, 479-488	5	25
78	Multiscale multifractal time irreversibility analysis of stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2016</b> , 462, 492-507	3-3	6
77	Modified multiscale cross-sample entropy for complex time series. <i>Applied Mathematics and Computation</i> , <b>2016</b> , 289, 98-110	2-7	23
76	The coupling analysis between stock market indices based on permutation measures. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2016</b> , 447, 222-231	3-3	2
75	Principal component analysis for non-stationary time series based on detrended cross-correlation analysis. <i>Nonlinear Dynamics</i> , <b>2016</b> , 84, 1033-1044	5	23



74	A comprehensive segmentation analysis of crude oil market based on time irreversibility. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2016</b> , 450, 104-114	3-3	5
73	Modified generalized sample entropy and surrogate data analysis for stock markets. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2016</b> , 35, 17-24	3-7	25
72	Weighted permutation entropy based on different symbolic approaches for financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2016</b> , 443, 137-148	3-3	21
71	Multiscale recurrence plot and recurrence quantification analysis for financial time series. <i>Nonlinear Dynamics</i> , <b>2016</b> , 85, 2309-2352	5	9
70	Compositional segmentation and complexity measurement in stock indices. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2016</b> , 442, 67-73	3-3	6
69	Detection of multiscale properties of financial market dynamics based on an entropic segmentation method. <i>Nonlinear Dynamics</i> , <b>2016</b> , 83, 1743-1756	5	12
68	Refined two-index entropy and multiscale analysis for complex system. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2016</b> , 39, 233-247	3-7	5
67	Multiscale Detrended Cross-Correlation Analysis of Traffic Time Series Based on Empirical Mode Decomposition. <i>Fluctuation and Noise Letters</i> , <b>2015</b> , 14, 1550023	1-2	6
66	Measuring the uncertainty of coupling. <i>Europhysics Letters</i> , <b>2015</b> , 110, 60007	1-6	9
65	Modified cross sample entropy and surrogate data analysis method for financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2015</b> , 433, 17-25	3-3	15
64	Traffic signals analysis using qSDiff and qHDiff with surrogate data. <i>Communications in Nonlinear Science and Numerical Simulation</i> , <b>2015</b> , 28, 98-108	3-7	13
63	Multifractal cross-correlation analysis of traffic time series based on large deviation estimates. <i>Nonlinear Dynamics</i> , <b>2015</b> , 81, 1779-1794	5	12
62	Multiscale multifractal detrended cross-correlation analysis of traffic flow. <i>Nonlinear Dynamics</i> , <b>2015</b> , 81, 1329-1347	5	18
61	Generalized permutation entropy analysis based on the two-index entropic form $S_q$ . <i>Chaos</i> , <b>2015</b> , 25, 053114	3-3	11
60	The coupling analysis of stock market indices based on cross-permutation entropy. <i>Nonlinear Dynamics</i> , <b>2015</b> , 79, 2439-2447	5	13
59	Asymmetric asynchrony of financial time series based on asymmetric multiscale cross-sample entropy. <i>Chaos</i> , <b>2015</b> , 25, 032101	3-3	3
58	EMD based refined composite multiscale entropy analysis of complex signals. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2015</b> , 421, 583-593	3-3	29
57	The multiscale analysis between stock market time series. <i>International Journal of Modern Physics C</i> , <b>2015</b> , 26, 1550071	1-1	5

56	Multiscale multifractal analysis of traffic signals to uncover richer structures. <i>Physical Review E</i> , <b>2014</b> , 89, 032916	2.4	47
55	Financial time series analysis based on information categorization method. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2014</b> , 416, 183-191	3.3	9
54	Distribution of eigenvalues of detrended cross-correlation matrix. <i>Europhysics Letters</i> , <b>2014</b> , 107, 40008	1.6	7
53	Asymmetric multiscale detrended cross-correlation analysis of financial time series. <i>Chaos</i> , <b>2014</b> , 24, 032101	3.3	11
52	Hidden cross-correlation patterns in stock markets based on permutation cross-sample entropy and PCA. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2014</b> , 416, 259-272	3.3	5
51	Segmented inner composition alignment to detect coupling of different subsystems. <i>Nonlinear Dynamics</i> , <b>2014</b> , 76, 1821-1828	5	6
50	Cross-correlations and structures of stock markets based on multiscale MF-DXA and PCA. <i>Nonlinear Dynamics</i> , <b>2014</b> , 78, 485-494	5	30
49	Classifying of financial time series based on multiscale entropy and multiscale time irreversibility. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2014</b> , 400, 151-158	3.3	37
48	Multiscale multifractal detrended cross-correlation analysis of financial time series. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2014</b> , 403, 35-44	3.3	71
47	MULTISCALE DETRENDED FLUCTUATION ANALYSIS OF TRAFFIC INDEX SERIES. <i>Fluctuation and Noise Letters</i> , <b>2014</b> , 13, 1450001	1.2	2
46	Fourier Filtering for Minimizing the Periodic Trend Effects on Multifractal Diffusion Entropy Analysis. <i>Fluctuation and Noise Letters</i> , <b>2014</b> , 13, 1450010	1.2	4
45	Measuring the asymmetric contributions of individual subsystems. <i>Nonlinear Dynamics</i> , <b>2014</b> , 78, 1149-1158	5.8	7
44	Traffic time series analysis by using multiscale time irreversibility and entropy. <i>Chaos</i> , <b>2014</b> , 24, 032102	3.3	14
43	Modified multidimensional scaling approach to analyze financial markets. <i>Chaos</i> , <b>2014</b> , 24, 022102	3.3	10
42	Comparison of Multiscale Methods in the Stock Markets for Detrended Cross-correlation Analysis and Cross-sample Entropy. <i>Fluctuation and Noise Letters</i> , <b>2014</b> , 13, 1450023	1.2	14
41	MULTISCALE DETRENDED CROSS-CORRELATION ANALYSIS OF STOCK MARKETS. <i>Fractals</i> , <b>2014</b> , 22, 1450007	3.2	8
40	Scaling analysis of stock markets. <i>Chaos</i> , <b>2014</b> , 24, 023107	3.3	11
39	Weighted multiscale permutation entropy of financial time series. <i>Nonlinear Dynamics</i> , <b>2014</b> , 78, 2921-2939	3.3	56

38	Effect of linear and nonlinear filters on multifractal analysis. <i>Applied Mathematics and Computation</i> , <b>2013</b> , 224, 337-345	2.7	16
37	Estimation of local scale exponents for heartbeat time series based on DFA. <i>Nonlinear Dynamics</i> , <b>2013</b> , 74, 1183-1190	5	29
36	Cross-sample entropy statistic as a measure of synchronism and cross-correlation of stock markets. <i>Nonlinear Dynamics</i> , <b>2013</b> , 71, 539-554	5	61
35	Modified DFA and DCCA approach for quantifying the multiscale correlation structure of financial markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2013</b> , 392, 6442-6457	3.3	40
34	Measuring information interactions on the ordinal pattern of stock time series. <i>Physical Review E</i> , <b>2013</b> , 87, 022805	2.4	16
33	Continuous detrended cross-correlation analysis on generalized Weierstrass function. <i>European Physical Journal B</i> , <b>2013</b> , 86, 1	1.2	6
32	Permutation complexity and dependence measures of time series. <i>Europhysics Letters</i> , <b>2013</b> , 102, 40005	1.6	33
31	MULTISCALE ENTROPY ANALYSIS OF TRAFFIC TIME SERIES. <i>International Journal of Modern Physics C</i> , <b>2013</b> , 24, 1350006	1.1	44
30	DATA DISCRETIZATION FOR THE TRANSFER ENTROPY IN FINANCIAL MARKET. <i>Fluctuation and Noise Letters</i> , <b>2013</b> , 12, 1350019	1.2	3
29	The cross-correlations of stock markets based on DCCA and time-delay DCCA. <i>Nonlinear Dynamics</i> , <b>2012</b> , 67, 425-435	5	82
28	MULTIFRACTAL CROSS-CORRELATION ANALYSIS BASED ON STATISTICAL MOMENTS. <i>Fractals</i> , <b>2012</b> , 20, 271-279	3.2	103
27	Multifractal diffusion entropy analysis on stock volatility in financial markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2012</b> , 391, 5739-5745	3.3	35
26	MULTISCALE ENTROPY ANALYSIS OF FINANCIAL TIME SERIES. <i>Fluctuation and Noise Letters</i> , <b>2012</b> , 11, 1250033	1.2	34
25	Multifractal Detrended Cross-Correlation Analysis of BVP model time series. <i>Nonlinear Dynamics</i> , <b>2012</b> , 69, 263-273	5	29
24	Minimizing the trend effect on detrended cross-correlation analysis with empirical mode decomposition. <i>Chaos, Solitons and Fractals</i> , <b>2012</b> , 45, 166-173	9.3	24
23	APPLICATION OF EMPIRICAL MODE DECOMPOSITION COMBINED WITH k-NEAREST NEIGHBORS APPROACH IN FINANCIAL TIME SERIES FORECASTING. <i>Fluctuation and Noise Letters</i> , <b>2012</b> , 11, 1250018	1.2	18
22	SCALING AND COMPLEXITY-ENTROPY ANALYSIS IN DISCRIMINATING TRAFFIC DYNAMICS. <i>Fractals</i> , <b>2012</b> , 20, 233-243	3.2	10
21	Multifractal Fourier detrended cross-correlation analysis of traffic signals. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2011</b> , 390, 3670-3678	3.3	88

20	MULTIFRACTAL DETRENDED CROSS-CORRELATION ANALYSIS OF CHINESE STOCK MARKETS BASED ON TIME DELAY. <i>Fractals</i> , <b>2011</b> , 19, 329-338	3.2	26
19	THE ORTHOGONAL V-SYSTEM DETRENDED FLUCTUATION ANALYSIS. <i>Fluctuation and Noise Letters</i> , <b>2011</b> , 10, 189-206	1.2	3
18	MINIMIZING PERIODIC TRENDS BY APPLYING LAPLACE TRANSFORM. <i>Fractals</i> , <b>2011</b> , 19, 203-211	3.2	5
17	EFFECT OF LINEAR AND NONLINEAR FILTERS ON MULTIFRACTAL DETRENDED CROSS-CORRELATION ANALYSIS. <i>Fractals</i> , <b>2011</b> , 19, 443-453	3.2	26
16	POWER LAW AND STRETCHED EXPONENTIAL EFFECTS OF EXTREME EVENTS IN CHINESE STOCK MARKETS. <i>Fluctuation and Noise Letters</i> , <b>2010</b> , 09, 203-217	1.2	25
15	EMPIRICAL MODE DECOMPOSITION AND CORRELATION PROPERTIES OF TRAFFIC FLUCTUATION. <i>Fluctuation and Noise Letters</i> , <b>2010</b> , 09, 167-178	1.2	2
14	MODELING CROSS-CORRELATIONS OF TRAFFIC FLOW. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , <b>2010</b> , 20, 3323-3328	2	3
13	Effect of Trends on Detrended Fluctuation Analysis of Precipitation Series. <i>Mathematical Problems in Engineering</i> , <b>2010</b> , 2010, 1-15	1.1	11
12	Modeling traffic flow correlation using DFA and DCCA. <i>Nonlinear Dynamics</i> , <b>2010</b> , 61, 207-216	5	78
11	Minimizing the effect of exponential trends in detrended fluctuation analysis. <i>Chaos, Solitons and Fractals</i> , <b>2009</b> , 41, 311-316	9.3	13
10	Chaotic SVD method for minimizing the effect of exponential trends in detrended fluctuation analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2009</b> , 388, 720-726	3.3	33
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8	Multifractal characteristics of palmprint and its extracted algorithm. <i>Applied Mathematical Modelling</i> , <b>2009</b> , 33, 4378-4387	4.5	13
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6	Fractal nature of highway traffic data. <i>Computers and Mathematics With Applications</i> , <b>2007</b> , 54, 107-116	2.7	19
5	Multifractal classification of road traffic flows. <i>Chaos, Solitons and Fractals</i> , <b>2007</b> , 31, 1089-1094	9.3	24
4	The application of Hlder exponent to traffic congestion warning. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2006</b> , 370, 769-776	3.3	32
3	Nonlinear analysis of traffic time series at different temporal scales. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , <b>2006</b> , 357, 314-318	2.3	31

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| 2 | Fractal nature of time series in the sediment transport phenomenon. <i>Chaos, Solitons and Fractals</i> , <b>2005</b> , 26, 997-1007 | 9.3 | 32  |
| 1 | Chaotic analysis of traffic time series. <i>Chaos, Solitons and Fractals</i> , <b>2005</b> , 25, 121-128                             | 9.3 | 112 |