Xiaolei Sun

List of Publications by Year
in descending order

69 papers	1,766 citations	257357 24 h-index	302012 39 g-index
69 all docs	69 docs citations	69 times ranked	1000 citing authors

#	Article	IF	Citations
1	A novel cryptocurrency price trend forecasting model based on LightGBM. Finance Research Letters, 2020, 32, 101084.	3.4	259
2	Measuring the interdependence between investor sentiment and crude oil returns: New evidence from the CFTC's disaggregated reports. Finance Research Letters, 2019, 30, 420-425.	3.4	77
3	Measuring external oil supply risk: A modified diversification index with country risk and potential oil exports. Energy, 2014, 68, 930-938.	4.5	74
4	Developing a hierarchical system for energy corporate risk factors based on textual risk disclosures. Energy Economics, 2019, 80, 452-460.	5.6	71
5	Multi-scale interactions between economic policy uncertainty and oil prices in time-frequency domains. North American Journal of Economics and Finance, 2020, 51, 100854.	1.8	64
6	Assessing the extreme risk spillovers of international commodities on maritime markets: A GARCH-Copula-CoVaR approach. International Review of Financial Analysis, 2020, 68, 101453.	3.1	62
7	Modeling systemic risk of crude oil imports: Case of Chinaâ€™s global oil supply chain. Energy, 2017, 121, 449-465.	4.5	56
8	Country risk forecasting for major oil exporting countries: A decomposition hybrid approach. Computers and Industrial Engineering, 2012, 63, 641-651.	3.4	45
9	Dynamic interaction between economic policy uncertainty and financial stress: A multi-scale correlation framework. Finance Research Letters, 2017, 21, 214-221.	3.4	44
10	Tourism companies' risk exposures on text disclosure. Annals of Tourism Research, 2020, 84, 102986.	3.7	43
11	Dynamic Spillover Effect Between Oil Prices and Economic Policy Uncertainty in BRIC Countries: A Wavelet-Based Approach. Emerging Markets Finance and Trade, 2019, 55, 2703-2717.	1.7	41
12	Spillovers among sovereign CDS, stock and commodity markets: A correlation network perspective. International Review of Financial Analysis, 2020, 68, 101271.	3.1	41
13	The relationship between air pollution, investor attention and stock prices: Evidence from new energy and polluting sectors. Energy Policy, 2021, 156, 112430.	4.2	41
14	China's Sovereign Wealth Fund Investments in overseas energy: The energy security perspective. Energy Policy, 2014, 65, 654-661.	4.2	40
15	Determining the fuzzy measures in multiple criteria decision aiding from the tolerance perspective. European Journal of Operational Research, 2018, 264, 428-439.	3.5	40
16	Optimal selection of heterogeneous ensemble strategies of time series forecasting with multi-objective programming. Expert Systems With Applications, 2021, 166, 114091.	4.4	40
17	Oil-importing optimal decision considering country risk with extreme events: A multi-objective programming approach. Computers and Operations Research, 2014, 42, 108-115.	2.4	37
18	Statistical properties of country risk ratings under oil price volatility: Evidence from selected oil-exporting countries. Energy Policy, 2016, 92, 234-245.	4.2	37

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19	Risk Contagion in Chinese Banking Industry: A Transfer Entropy-Based Analysis. Entropy, 2013, 15, 5549-5564.	1.1	34
20	Quality Credit Evaluation based on TOPSIS: Evidence from Air-conditioning Market in China. Procedia Computer Science, 2012, 9, 1256-1262.	1.2	32
21	Multi-objective optimization of crude oil-supply portfolio based on interval prediction data. Annals of Operations Research, 2022, 309, 611-639.	2.6	32
22	How does economic policy uncertainty react to oil price shocks? A multi-scale perspective. Applied Economics Letters, 2020, 27, 188-193.	1.0	31
23	RISK INTEGRATION MECHANISMS AND APPROACHES IN BANKING INDUSTRY. International Journal of Information Technology and Decision Making, 2012, 11, 1183-1213.	2.3	29
24	Identifying the dynamic relationship between tanker freight rates and oil prices: In the perspective of multiscale relevance. Economic Modelling, 2014, 42, 287-295.	1.8	28
25	Forecasting Chinaâ€™s sovereign CDS with a decomposition reconstruction strategy. Applied Soft Computing Journal, 2021, 105, 107291.	4.1	27
26	Forecasting the number of inbound tourists with Google Trends. Procedia Computer Science, 2019, 162, 628-633.	1.2	26
27	How do sovereign credit default swap spreads behave under extreme oil price movements? Evidence from G7 and BRICS countries. Finance Research Letters, 2020, 34, 101350.	3.4	26
28	MODELING DYNAMIC CORRELATIONS AND SPILLOVER EFFECTS OF COUNTRY RISK: EVIDENCE FROM RUSSIA AND KAZAKHSTAN. International Journal of Information Technology and Decision Making, 2009, 08, 803-818.	2.3	24
29	Risk integration and optimization of oil-importing maritime system: a multi-objective programming approach. Annals of Operations Research, 2015, 234, 57-76.	2.6	22
30	New Challenge and Research Development in Global Energy Financialization. Emerging Markets Finance and Trade, 2019, 55, 2669-2672.	1.7	22
31	Multiscale information transmission between commodity markets: An EMD-Based transfer entropy network. Research in International Business and Finance, 2021, 55, 101318.	3.1	20
32	Spillovers between sovereign CDS and exchange rate markets: The role of market fear. North American Journal of Economics and Finance, 2021, 55, 101308.	1.8	20
33	Has Chinaâ€™s oil-import portfolio been optimized from 2005 to 2014? A perspective of cost-risk tradeoff. Computers and Industrial Engineering, 2018, 126, 451-464.	3.4	19
34	A Novel Ensemble Approach for the Forecasting of Energy Demand Based on the Artificial Bee Colony Algorithm. Energies, 2020, 13, 550.	1.6	18
35	Predictability dynamics of multifactor-influenced installed capacity: A perspective of country clustering. Energy, 2021, 214, 118831.	4.5	18
36	Portfolio optimisation of material purchase considering supply risk â€“ A multi-objective programming model. International Journal of Production Economics, 2020, 230, 107803.	5.1	18

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37	Risk assessment of critical infrastructures in a complex interdependent scenario: A four-stage hybrid decision support approach. Safety Science, 2019, 120, 692-705.	2.6	17
38	Financial stress dynamics in China: An interconnectedness perspective. International Review of Economics and Finance, 2020, 68, 217-238.	2.2	17
39	Energy Geopolitics and Chinese Strategic Decision of the Energyâ€Supply Security: A Multipleâ€Attribute Analysis. Journal of Multi-Criteria Decision Analysis, 2011, 18, 151-160.	1.0	14
40	TOPSIS method for quality credit evaluation: A case of air-conditioning market in China. Journal of Computational Science, 2014, 5, 99-105.	1.5	13
41	Measuring the risk of Chinese Fintech industry: evidence from the stock index. Finance Research Letters, 2021, 39, 101564.	3.4	13
42	Power Demand Forecasting and Application based on SVR. Procedia Computer Science, 2017, 122, 269-275.	1.2	12
43	Early identification of intellectual structure based on co-word analysis from research grants. Scientometrics, 2019, 121, 349-369.	1.6	12
44	Integrating Credit and Market Risk: A Factor Copula based Method. Procedia Computer Science, 2013, 17, 656-663.	1.2	10
45	Scenario Simulation and Policy Analysis on Energy Development in Qinghai Province. Procedia Computer Science, 2013, 17, 720-728.	1.2	10
46	Operational Risk Aggregation across Business Lines Based on Frequency Dependence and Loss Dependence. Mathematical Problems in Engineering, 2014, 2014, 1-8.	0.6	9
47	Spillover effect of international crude oil market on tanker market. International Journal of Global Energy Issues, 2015, 38, 257.	0.2	8
48	Exploring the Value at Risk of Oil-exporting Country Portfolio: An Empirical Analysis from the FSU Region. Procedia Computer Science, 2011, 4, 1675-1680.	1.2	7
49	Identifying the risk-return tradeoff and exploring the dynamic risk exposure of country portfolio of the FSU's oil economies. Economic Modelling, 2012, 29, 2494-2503.	1.8	7
50	Modeling on Oil-Importing Risk under Risk Correlation. , 2009, , .		6
51	A study on the dynamics of exchange rate volatility spillover network: Evidence from Central Asia. Procedia Computer Science, 2018, 139, 76-81.	1.2	6
52	Research on Influencing Factors of P2P Network Loan Prepayment Risk Based on Cox Proportional Hazards. Procedia Computer Science, 2019, 162, 842-848.	1.2	6
53	Understanding country risk assessment: a historical review. Applied Economics, 2021, 53, 4329-4341.	1.2	6
54	How does economic policy uncertainty interact with sovereign bond yield? Evidence from the US. Procedia Computer Science, 2017, 122, 154-158.	1.2	5

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55	Insights into tolerability constraints in multi-criteria decision making: Description and modeling. Knowledge-Based Systems, 2018, 162, 136-146.	4.0	5
56	Ensemble forecasting for electricity consumption based on nonlinear optimization. Procedia Computer Science, 2019, 162, 19-24.	1.2	4
57	Multi-scale interactions between Turkish lira exchange rates and sovereign CDS in Europe and Asia. Applied Economics Letters, 2021, 28, 599-607.	1.0	4
58	Forecasting short-term tourism demand with a decomposition-ensemble strategy. Procedia Computer Science, 2022, 199, 879-884.	1.2	4
59	A New Feed-in-tariff Pricing Approach of Distributed Photovoltaic Generation in China. Procedia Computer Science, 2016, 91, 334-340.	1.2	3
60	Pension Fund Asset Allocation: A Mean-Variance Model with CVaR Constraints. Procedia Computer Science, 2017, 108, 1302-1307.	1.2	3
61	Identifying the Risk-Return Spectrum of the FSU Oil Economies. , 2009, , .		2
62	Features Extraction and Reconstruction of Country Risk based on Empirical EMD. Procedia Computer Science, 2014, 31, 265-272.	1.2	2
63	Dynamic Behavior of Country Risk in the BRICS Countries: From the Perspective of Time-varying Correlation. , 2012, , .		1
64	Country risk forecasting based on EMD and ELM: evidence from BRICS countries. Procedia Computer Science, 2018, 139, 71-75.	1.2	1
65	Predictability of sovereign CDS: permutation entropy method. Procedia Computer Science, 2022, 199, 866-870.	1.2	1
66	Country Risk Volatility Spillovers of Emerging Oil Economies: An Application to Russia and Kazakhstan. Communications in Computer and Information Science, 2009, , 540-543.	0.4	0
67	Portfolio Optimization of Material Purchasing Considering Supply Risk. Uncertainty and Operations Research, 2020, , 29-38.	0.1	0
68	Crude Oil-Import Portfolio Optimization Based on Interval Prediction Data. Uncertainty and Operations Research, 2020, , 21-28.	0.1	0
69	Integrating external representations and internal patterns into dynamic multiple-criteria decision making. Annals of Operations Research, 0, , .	2.6	0