Yi Cao

List of Publications by Year in descending order

40	812	687220	526166
papers	citations	13	27
		h-index	g-index

41	41	41	668
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	A two‐stage Bayesian network model for corporate bankruptcy prediction. International Journal of Finance and Economics, 2022, 27, 455-472.	1.9	17
2	Predicting Financial Volatility from Personal Transactional Data. , 2022, , .		0
3	A survey of AI in finance. Journal of Chinese Economic and Business Studies, 2022, 20, 125-137.	1.6	8
4	A multi-scale image watermarking based on integer wavelet transform and singular value decomposition. Expert Systems With Applications, 2021, 168, 114272.	4.4	33
5	Option valuation under no-arbitrage constraints with neural networks. European Journal of Operational Research, 2021, 293, 361-374.	3.5	6
6	An echo state network architecture based on quantum logic gate and its optimization. Neurocomputing, 2020, 371, 100-107.	3.5	20
7	Echo state network optimization using binary grey wolf algorithm. Neurocomputing, 2020, 385, 310-318.	3.5	44
8	Latent state recognition by an enhanced hidden Markov model. Expert Systems With Applications, 2020, 161, 113722.	4.4	4
9	Estimating price impact via deep reinforcement learning. International Journal of Finance and Economics, 2020, , .	1.9	0
10	A Neural network enhanced hidden Markov model for tourism demand forecasting. Applied Soft Computing Journal, 2020, 94, 106465.	4.1	24
11	EEG-Based Emotion Classification Using Spiking Neural Networks. IEEE Access, 2020, 8, 46007-46016.	2.6	90
12	A neural network enhanced volatility component model. Quantitative Finance, 2020, 20, 783-797.	0.9	5
13	Volatility modeling and prediction: the role of price impact. Quantitative Finance, 2019, 19, 2015-2031.	0.9	7
14	ECM-IBS: A Chebyshev Map-Based Broadcast Authentication for Wireless Sensor Networks. International Journal of Bifurcation and Chaos in Applied Sciences and Engineering, 2019, 29, 1950118.	0.7	7
15	A robust image encryption algorithm based on Chua's circuit and compressive sensing. Signal Processing, 2019, 161, 227-247.	2.1	108
16	Wavelet-based option pricing: An empirical study. European Journal of Operational Research, 2019, 272, 1132-1142.	3.5	15
17	A parallel image encryption algorithm based on the piecewise linear chaotic map and hyper-chaotic map. Nonlinear Dynamics, 2018, 93, 1165-1181.	2.7	89
18	An Efficient, Low-Cost Routing Architecture for Spiking Neural Network Hardware Implementations. Neural Processing Letters, 2018, 48, 1777-1788.	2.0	14

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19	An efficient and self-adapting colour-image encryption algorithm based on chaos and interactions among multiple layers. Multimedia Tools and Applications, 2018, 77, 26191-26217.	2.6	62
20	Data analytic approach for manipulation detection in stock market. Review of Quantitative Finance and Accounting, 2018, 50, 897-932.	0.8	13
21	Quantitative analysis of breast cancer diagnosis using a probabilistic modelling approach. Computers in Biology and Medicine, 2018, 92, 168-175.	3.9	21
22	Low Cost Interconnected Architecture for the Hardware Spiking Neural Networks. Frontiers in Neuroscience, 2018, 12, 857.	1.4	11
23	Improving the Stability for Spiking Neural Networks Using Anti-noise Learning Rule. Lecture Notes in Computer Science, 2018, , 29-37.	1.0	0
24	A paired neural network model for tourist arrival forecasting. Expert Systems With Applications, 2018, 114, 588-614.	4.4	34
25	Data analytics enhanced component volatility model. Expert Systems With Applications, 2017, 84, 232-241.	4.4	12
26	Coarse and fine identification of collusive clique in financial market. Expert Systems With Applications, 2017, 69, 225-238.	4.4	10
27	An Energy-Aware Hybrid Particle Swarm Optimization Algorithm for Spiking Neural Network Mapping. Lecture Notes in Computer Science, 2017, , 805-815.	1.0	3
28	Computational intelligent hybrid model for detecting disruptive trading activity. Decision Support Systems, 2017, 93, 26-41.	3.5	11
29	A chaos-based self-adapting RGB image permutation scheme. , 2017, , .		1
30	Improving learning algorithm performance for spiking neural networks. , 2017, , .		9
31	Chemical substance classification using long short-term memory recurrent neural network. , 2017, , .		4
32	An Extended Algorithm Using Adaptation of Momentum and Learning Rate for Spiking Neurons Emitting Multiple Spikes. Lecture Notes in Computer Science, 2017, , 569-579.	1.0	3
33	An Efficient Hardware Architecture for Multilayer Spiking Neural Networks. Lecture Notes in Computer Science, 2017, , 786-795.	1.0	1
34	Detecting Wash Trade in Financial Market Using Digraphs and Dynamic Programming. IEEE Transactions on Neural Networks and Learning Systems, 2016, 27, 2351-2363.	7.2	23
35	Adaptive Hidden Markov Model With Anomaly States for Price Manipulation Detection. IEEE Transactions on Neural Networks and Learning Systems, 2015, 26, 318-330.	7.2	66
36	On the calibration of stochastic volatility models: A comparison study. , 2014, , .		1

#	Article	IF	Citations
37	Detecting wash trade in the financial market. , 2014, , .		8
38	Detecting price manipulation in the financial market. , 2014, , .		18
39	A Hidden Markov Model with Abnormal States for Detecting Stock Price Manipulation. , 2013, , .		8
40	An Option Pricing Model Calibration Using Algorithmic Differentiation. , 2011, , 577-581.		2