Shangkun Deng

List of Publications by Year
in descending order

11 papers	156 citations	1163117 8 h-index	1281871 11 g-index
11 all docs	11 docs citations	11 times ranked	120 citing authors

#	Article	IF	Citations
1	High-Frequency Direction Forecasting of the Futures Market Using a Machine-Learning-Based Method. Future Internet, 2022, 14, 180.	3.8	4
2	Dynamic forecasting of the Shanghai Stock Exchange index movement using multiple types of investor sentiment. Applied Soft Computing Journal, 2022, 125, 109132.	7.2	8
3	An Intelligent System for Insider Trading Identification in Chinese Security Market. Computational Economics, 2021, 57, 593-616.	2.6	12
4	A Decision Support System for Trading in Apple Futures Market Using Predictions Fusion. IEEE Access, 2021, 9, 1271-1285.	4.2	12
5	A novel hybrid method for direction forecasting and trading of Apple Futures. Applied Soft Computing Journal, 2021, 110, 107734.	7.2	11
6	A hybrid model of dynamic time wrapping and hidden Markov model for forecasting and trading in crude oil market. Soft Computing, 2020, 24, 6655-6672.	3.6	9
7	The profitability of Ichimoku Kinkohyo based trading rules in stock markets and FX markets. International Journal of Finance and Economics, 2020, 26, 5321.	3.5	13
8	A hybrid method for crude oil price direction forecasting using multiple timeframes dynamic time wrapping and genetic algorithm. Applied Soft Computing Journal, 2019, 82, 105566.	7.2	15
9	Identification of Insider Trading Using Extreme Gradient Boosting and Multi-Objective Optimization. Information (Switzerland), 2019, 10, 367.	2.9	9
10	Hybrid Method of Multiple Kernel Learning and Genetic Algorithm for Forecasting Short-Term Foreign Exchange Rates. Computational Economics, 2015, 45, 49-89.	2.6	55
11	Crude Oil Spot Price Forecasting Based on Multiple Crude Oil Markets and Timeframes. Energies, 2014, 7, 2761-2779.	3.1	8