Kyong Joo Oh

List of Publications by Year in Descending Order

54 papers	1,006 citations	16 h-index	30 g-index
59 ext. papers	1,187 ext. citations	4.8 avg, IF	4.2 L-index

#	Paper	IF	Citations
54	Prediction of the Change Points in Stock Markets Using DAE-LSTM. *Sustainability*, **2021**, 13, 11822	3.6	2
53	Using a Genetic Algorithm to Build a Volume Weighted Average Price Model in a Stock Market. *Sustainability*, **2021**, 13, 1011	3.6	1
52	Developing a Forecasting Model for Real Estate Auction Prices Using Artificial Intelligence. *Sustainability*, **2020**, 12, 2899	3.6	12
51	Yield curve risks in currency carry forwards. *Journal of Futures Markets*, **2020**, 40, 651-670	2.1	2
50	Asset Allocation Model for a Robo-Advisor Using the Financial Market Instability Index and Genetic Algorithms. *Sustainability*, **2020**, 12, 849	3.6	6
49	Momentum Investment Strategy Using a Hidden Markov Model. *Sustainability*, **2020**, 12, 7031	3.6	2
48	Using Genetic Algorithms to Develop a Dynamic Guaranteed Option Hedge System. *Sustainability*, **2019**, 11, 4100	3.6	3
47	A Machine Learning Portfolio Allocation System for IPOs in Korean Markets Using GA-Rough Set Theory. *Sustainability*, **2019**, 11, 6803	3.6	2
46	Pattern Matching Trading System Based on the Dynamic Time Warping Algorithm. *Sustainability*, **2018**, 10, 4641	3.6	15
45	An intelligent hybrid trading system for discovering trading rules for the futures market using rough sets and genetic algorithms. *Applied Soft Computing Journal*, **2017**, 55, 127-140	7.5	19
44	Using genetic algorithm to support clustering-based portfolio optimization by investor information. *Applied Soft Computing Journal*, **2017**, 61, 593-602	7.5	25
43	A new methodology for carbon price forecasting in EU ETS. *Expert Systems*, **2015**, 32, 228-243	2.1	7
42	Using a principal component analysis for multi-currencies-trading in the foreign exchange market. *Intelligent Data Analysis*, **2015**, 19, 683-697	1.1	4
41	Intelligent stock market instability index: Application to the Korean stock market. *Intelligent Data Analysis*, **2015**, 19, 879-895	1.1	4
40	The prioritization and verification of IT emerging technologies using an analytic hierarchy process and cluster analysis. *Technological Forecasting and Social Change*, **2014**, 87, 292-304	9.5	21
39	Early Warning System for Financial Crisis: Statistical Classification Approach **2014**, 347-369		
38	Using cluster analysis and genetic algorithm to develop portfolio investment strategy based on investor information. *Journal of the Korean Data and Information Science Society*, **2014**, 25, 107-117	1	2

37	Using genetic algorithm to optimize rough set strategy in KOSPI200 futures market. *Journal of the Korean Data and Information Science Society*, **2014**, 25, 281-292	1	4
36	Using rough set to develop a volatility reverting strategy in options market. *Journal of the Korean Data and Information Science Society*, **2013**, 24, 135-150	1	1
35	Using correlated volume index to support investment strategies in Kospi200 future market. *Journal of the Korean Data and Information Science Society*, **2013**, 24, 235-244	1	1
34	An intelligent early warning system for forecasting abnormal investment trends of foreign investors. *Journal of the Korean Data and Information Science Society*, **2013**, 24, 223-233	1	1
33	Using AHP to determine intangible priority factors for technology transfer adoption. *Expert Systems With Applications*, **2012**, 39, 6388-6395	7.8	52
32	How many reference patterns can improve profitability for real-time trading in futures market?. *Expert Systems With Applications*, **2012**, 39, 7458-7470	7.8	10
31	Using ridge regression with genetic algorithm to enhance real estate appraisal forecasting. *Expert Systems With Applications*, **2012**, 39, 8369-8379	7.8	54
30	Applying option Greeks to directional forecasting of implied volatility in the options market: An intelligent approach. *Expert Systems With Applications*, **2012**, 39, 9315-9322	7.8	8
29	Using GA-Ridge regression to select hydro-geological parameters influencing groundwater pollution vulnerability. *Environmental Monitoring and Assessment*, **2012**, 184, 6637-45	3.1	11
28	Bayesian forecaster using class-based optimization. *Applied Intelligence*, **2012**, 36, 553-563	4.9	5
27	Lag-Forecasting and machine-learning algorithms. *Expert Systems*, **2011**, 28, 269-282	2.1	4
26	Decision-Tree-based data mining and rule induction for predicting and mapping soil bacterial diversity. *Environmental Monitoring and Assessment*, **2011**, 178, 595-610	3.1	9
25	Usefulness of support vector machine to develop an early warning system for financial crisis. *Expert Systems With Applications*, **2011**, 38, 2966-2973	7.8	28
24	Facilitating cross-selling in a mobile telecom market to develop customer classification model based on hybrid data mining techniques. *Expert Systems With Applications*, **2011**, 38, 5005-5012	7.8	26
23	Using decision tree to develop a soil ecological quality assessment system for planning sustainable construction. *Expert Systems With Applications*, **2011**, 38, 5463-5470	7.8	10
22	A novel customer scoring model to encourage the use of mobile value added services. *Expert Systems With Applications*, **2011**, 38, 11693-11700	7.8	9
21	Using Hybrid Data Mining Techniques for Facilitating Cross-Selling of a Mobile Telecom Market to Develop Customer Classification Model **2010**,		2
20	Using rough set to support investment strategies of real-time trading in futures market. *Applied Intelligence*, **2010**, 32, 364-377	4.9	23

19	The dual analytic hierarchy process to prioritize emerging technologies. *Technological Forecasting and Social Change*, **2010**, 77, 566-577	9.5	12
18	Intelligent forecasting for financial time series subject to structural changes. *Intelligent Data Analysis*, **2009**, 13, 151-163	1.1	12
17	Stock market stability index: An intelligent approach. *Intelligent Data Analysis*, **2009**, 13, 983-993	1.1	3
16	Context-aware mobile service for routing the fastest subway path. *Expert Systems With Applications* , **2009**, 36, 3319-3326	7.8	16
15	An early warning system for financial crisis using a stock market instability index. *Expert Systems*, **2009**, 26, 260-273	2.1	14
14	An early warning system for global institutional investors at emerging stock markets based on machine learning forecasting. *Expert Systems With Applications*, **2009**, 36, 4951-4957	7.8	14
13	Financial market monitoring by case-based reasoning. *Expert Systems With Applications*, **2007**, 32, 789-800	7.8	25
12	An early warning system for detection of financial crisis using financial market volatility. *Expert Systems*, **2006**, 23, 83-98	2.1	26
11	Portfolio algorithm based on portfolio beta using genetic algorithm. *Expert Systems With Applications*, **2006**, 30, 527-534	7.8	56
10	Using Neural Networks to Tune the Fluctuation of Daily Financial Condition Indicator for Financial Crisis Forecasting. *Lecture Notes in Computer Science*, **2006**, 607-616	0.9	5
9	Using genetic algorithm to support portfolio optimization for index fund management. *Expert Systems With Applications*, **2005**, 28, 371-379	7.8	122
8	Variance change point detection via artificial neural networks for data separation. *Neurocomputing*, **2005**, 68, 239-250	5.4	9
7	DEVELOPING TIME-BASED CLUSTERING NEURAL NETWORKS TO USE CHANGE-POINT DETECTION: APPLICATION TO FINANCIAL TIME SERIES. *Asia-Pacific Journal of Operational Research*, **2005**, 22, 51-70	0.8	8
6	Artificial neural networks for non-stationary time series. *Neurocomputing*, **2004**, 61, 439-447	5.4	57
5	Usefulness of artificial neural networks for early warning system of economic crisis. *Expert Systems With Applications*, **2004**, 26, 583-590	7.8	52
4	The collaborative filtering recommendation based on SOM cluster-indexing CBR. *Expert Systems With Applications*, **2003**, 25, 413-423	7.8	114
3	Using Evolutionary Optimization to Support Artificial Neural Networks for Time-Divided Forecasting: Application to Korea Stock Price Index. *Communications for Statistical Applications and Methods*, **2003**, 10, 153-166	0.4	
2	Analyzing stock market tick data using piecewise nonlinear model. *Expert Systems With Applications* , **2002**, 22, 249-255	7.8	70

1 Piecewise nonlinear model for financial time series forecasting with artificial neural networks. *Intelligent Data Analysis*, **2002**, 6, 175-185 1.1 5