

Xiaoqian Zhu

List of Publications by Year in descending order

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Version: 2024-02-01

54
papers

868
citations

516561

16
h-index

526166

27
g-index

58
all docs

58
docs citations

58
times ranked

410
citing authors

#	ARTICLE	IF	CITATIONS
1	Risk spillovers between FinTech and traditional financial institutions: Evidence from the U.S.. <i>International Review of Financial Analysis</i> , 2020, 71, 101544.	3.1	90
2	A novel text-based framework for forecasting agricultural futures using massive online news headlines. <i>International Journal of Forecasting</i> , 2022, 38, 35-50.	3.9	74
3	Developing a hierarchical system for energy corporate risk factors based on textual risk disclosures. <i>Energy Economics</i> , 2019, 80, 452-460.	5.6	71
4	Forecasting the price of Bitcoin using deep learning. <i>Finance Research Letters</i> , 2021, 40, 101755.	3.4	59
5	Discovering bank risk factors from financial statements based on a new semi-supervised text mining algorithm. <i>Accounting and Finance</i> , 2019, 59, 1519-1552.	1.7	52
6	Balancing accuracy, complexity and interpretability in consumer credit decision making: A C-TOPSIS classification approach. <i>Knowledge-Based Systems</i> , 2013, 52, 258-267.	4.0	51
7	On the aggregation of credit, market and operational risks. <i>Review of Quantitative Finance and Accounting</i> , 2015, 44, 161-189.	0.8	44
8	Risk Contagion in Chinese Banking Industry: A Transfer Entropy-Based Analysis. <i>Entropy</i> , 2013, 15, 5549-5564.	1.1	34
9	Quality Credit Evaluation based on TOPSIS: Evidence from Air-conditioning Market in China. <i>Procedia Computer Science</i> , 2012, 9, 1256-1262.	1.2	32
10	Network-based estimation of systematic and idiosyncratic contagion: The case of Chinese financial institutions. <i>Emerging Markets Review</i> , 2019, 40, 100624.	2.2	26
11	Change point detection for subprime crisis in American banking: From the perspective of risk dependence. <i>International Review of Economics and Finance</i> , 2015, 38, 18-28.	2.2	23
12	Financial statements based bank risk aggregation. <i>Review of Quantitative Finance and Accounting</i> , 2018, 50, 673-694.	0.8	22
13	Bank risk aggregation with forward-looking textual risk disclosures. <i>North American Journal of Economics and Finance</i> , 2019, 50, 101016.	1.8	21
14	Risk dependence between energy corporations: A text-based measurement approach. <i>International Review of Economics and Finance</i> , 2020, 68, 33-46.	2.2	20
15	Consumer's risk perception on the Belt and Road countries: evidence from the cross-border e-commerce. <i>Electronic Commerce Research</i> , 2019, 19, 823-840.	3.0	18
16	Ranking the research productivity of business and management institutions in Asia-Pacific region: empirical research in leading ABS journals. <i>Scientometrics</i> , 2015, 105, 1253-1272.	1.6	17
17	The mutual-information-based variance-covariance approach: an application to operational risk aggregation in Chinese banking. <i>Journal of Operational Risk</i> , 2014, 9, 3-19.	0.0	15
18	TOPSIS method for quality credit evaluation: A case of air-conditioning market in China. <i>Journal of Computational Science</i> , 2014, 5, 99-105.	1.5	13

#	ARTICLE	IF	CITATIONS
19	A Multiobjective Optimization Approach for Selecting Risk Response Strategies of Software Project: From the Perspective of Risk Correlations. <i>International Journal of Information Technology and Decision Making</i> , 2019, 18, 339-364.	2.3	13
20	Financial fraud detection using the related-party transaction knowledge graph. <i>Procedia Computer Science</i> , 2022, 199, 733-740.	1.2	13
21	Expected default based score for identifying systemically important banks. <i>Economic Modelling</i> , 2017, 64, 589-600.	1.8	11
22	Integrating Credit and Market Risk: A Factor Copula based Method. <i>Procedia Computer Science</i> , 2013, 17, 656-663.	1.2	10
23	Scenario Simulation and Policy Analysis on Energy Development in Qinghai Province. <i>Procedia Computer Science</i> , 2013, 17, 720-728.	1.2	10
24	Copula based Change Point Detection for Financial Contagion in Chinese Banking. <i>Procedia Computer Science</i> , 2013, 17, 619-626.	1.2	9
25	Operational Risk Aggregation across Business Lines Based on Frequency Dependence and Loss Dependence. <i>Mathematical Problems in Engineering</i> , 2014, 2014, 1-8.	0.6	9
26	A two-stage general approach to aggregate multiple bank risks. <i>Finance Research Letters</i> , 2021, 40, 101688.	3.4	9
27	Financial fraud risk analysis based on audit information knowledge graph. <i>Procedia Computer Science</i> , 2022, 199, 780-787.	1.2	9
28	A general framework for constructing bank risk data sets. <i>Journal of Risk</i> , 2018, , .	0.1	8
29	Should the Advanced Measurement Approach for Operational Risk be Discarded? Evidence from the Chinese Banking Industry. <i>Review of Pacific Basin Financial Markets and Policies</i> , 2019, 22, 1950007.	0.7	7
30	Risk factors identification and evolution analysis from textual risk disclosures for insurance industry. <i>Procedia Computer Science</i> , 2019, 162, 25-32.	1.2	7
31	Identifying the influential factors of commodity futures prices through a new text mining approach. <i>Quantitative Finance</i> , 2020, 20, 1967-1981.	0.9	7
32	Measuring the Effect of Project Risks Based on Shapley Value for Project Risk Response. <i>Procedia Computer Science</i> , 2016, 91, 774-778.	1.2	6
33	Using LDA Model to Quantify and Visualize Textual Financial Stability Report. <i>Procedia Computer Science</i> , 2017, 122, 370-376.	1.2	6
34	Operational Loss Data Collection: A Literature Review. <i>Annals of Data Science</i> , 2018, 5, 313-337.	1.7	6
35	Research on Influencing Factors of P2P Network Loan Prepayment Risk Based on Cox Proportional Hazards. <i>Procedia Computer Science</i> , 2019, 162, 842-848.	1.2	6
36	Operational risk measurement: a loss distribution approach with segmented dependence. <i>Journal of Operational Risk</i> , 2019, , .	0.0	6

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37	Optimization of Integrated Risk in Commercial Banking based on Financial Statements. <i>Procedia Computer Science</i> , 2014, 31, 501-510.	1.2	5
38	A Method of Estimating Operational Risk: Loss Distribution Approach with Piecewise-defined Frequency Dependence. <i>Procedia Computer Science</i> , 2017, 122, 261-268.	1.2	5
39	Comprehensive identification of operational risk factors based on textual risk disclosures. <i>Procedia Computer Science</i> , 2018, 139, 136-143.	1.2	5
40	Analysis of financial fraud based on manager knowledge graph. <i>Procedia Computer Science</i> , 2022, 199, 773-779.	1.2	5
41	A Nonparametric Operational Risk Modeling Approach Based on Cornish-Fisher Expansion. <i>Discrete Dynamics in Nature and Society</i> , 2014, 2014, 1-8.	0.5	4
42	A Systemic Importance Score for Identifying Systemically Important Banks. <i>Procedia Computer Science</i> , 2015, 55, 72-81.	1.2	3
43	Operational Risk Aggregation Based on Business Line Dependence: A Mutual Information Approach. <i>Discrete Dynamics in Nature and Society</i> , 2016, 2016, 1-7.	0.5	3
44	Contagion in Chinese Banking System: A Comparison of Maximum Entropy Method and Transfer Entropy Method. , 2014, , .		2
45	Dynamic Behavior of Country Risk in the BRICS Countries: From the Perspective of Time-varying Correlation. , 2012, , .		1
46	Simultaneously Capturing Multiple Dependence Features in Bank Risk Integration: A Mixture Copula Framework. , 2020, , 1485-1518.		1
47	Mutual Information Based Copulas to Aggregate Banking Risks. , 2012, , .		0
48	Measuring corruption using the Internet data: Example from countries along the Belt and Road. <i>Procedia Computer Science</i> , 2019, 162, 9-14.	1.2	0
49	Bank Risk Aggregation Based on Income Statement and Balance Sheet. , 2022, , 117-128.		0
50	A Two-Stage General Approach Based on Financial Statements Data and External Loss Data. , 2022, , 95-116.		0
51	Research Review of Bank Risk Aggregation. , 2022, , 11-42.		0
52	Financial Statements-Based Bank Risk Aggregation Framework. , 2022, , 43-54.		0
53	Bank Risk Aggregation with Off-Balance Sheet Items. , 2022, , 129-150.		0
54	Analysis of Textual Risk Disclosures in Financial Statements. , 2022, , 151-184.		0