

Wei-Xing Zhou

List of Publications by Citations

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210
papers

8,060
citations

46
h-index

83
g-index

222
ext. papers

9,207
ext. citations

3
avg, IF

6.67
L-index

#	Paper	IF	Citations
210	Prediction of drug-target interactions and drug repositioning via network-based inference. <i>PLoS Computational Biology</i> , 2012 , 8, e1002503	5	544
209	Multifractal detrended cross-correlation analysis for two nonstationary signals. <i>Physical Review E</i> , 2008 , 77, 066211	2.4	476
208	Discrete hierarchical organization of social group sizes. <i>Proceedings of the Royal Society B: Biological Sciences</i> , 2005 , 272, 439-44	4.4	338
207	Statistical tests for power-law cross-correlated processes. <i>Physical Review E</i> , 2011 , 84, 066118	2.4	336
206	Detrending moving average algorithm for multifractals. <i>Physical Review E</i> , 2010 , 82, 011136	2.4	307
205	Multifractal detrending moving-average cross-correlation analysis. <i>Physical Review E</i> , 2011 , 84, 016106	2.4	268
204	Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. <i>Physical Review E</i> , 2011 , 84, 026108	2.4	185
203	Detrended fluctuation analysis for fractals and multifractals in higher dimensions. <i>Physical Review E</i> , 2006 , 74, 061104	2.4	161
202	Detrended partial cross-correlation analysis of two nonstationary time series influenced by common external forces. <i>Physical Review E</i> , 2015 , 91, 062816	2.4	155
201	The 2006–2008 oil bubble: Evidence of speculation, and prediction. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 1571-1576	3.3	150
200	The components of empirical multifractality in financial returns. <i>Europhysics Letters</i> , 2009 , 88, 28004	1.6	131
199	Bubble diagnosis and prediction of the 2005–2007 and 2008–2009 Chinese stock market bubbles. <i>Journal of Economic Behavior and Organization</i> , 2010 , 74, 149-162	1.6	126
198	Calling patterns in human communication dynamics. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2013 , 110, 1600-5	11.5	124
197	Comparing the performance of FA, DFA and DMA using different synthetic long-range correlated time series. <i>Scientific Reports</i> , 2012 , 2, 835	4.9	119
196	Statistical properties of visibility graph of energy dissipation rates in three-dimensional fully developed turbulence. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 2675-2681	3.3	118
195	Is there a real-estate bubble in the US?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006 , 361, 297-308	3.3	117
194	Self-organizing Ising model of financial markets. <i>European Physical Journal B</i> , 2007 , 55, 175-181	1.2	105

193	Predictability of large future changes in major financial indices. <i>International Journal of Forecasting</i> , 2006 , 22, 153-168	5.3	102
192	Finite-size effect and the components of multifractality in financial volatility. <i>Chaos, Solitons and Fractals</i> , 2012 , 45, 147-155	9.3	93
191	Multifractality in stock indexes: Fact or Fiction?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 3605-3614	3.3	88
190	Multifractal analysis of financial markets: a review. <i>Reports on Progress in Physics</i> , 2019 , 82, 125901	14.4	86
189	Degree distributions of the visibility graphs mapped from fractional Brownian motions and multifractal random walks. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , 2009 , 373, 3822-3826	2.3	84
188	Multifractal analysis of Chinese stock volatilities based on the partition function approach. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 4881-4888	3.3	83
187	Emergence of long memory in stock volatility from a modified Mike-Farmer model. <i>Europhysics Letters</i> , 2009 , 86, 48002	1.6	76
186	2000-2003 real estate bubble in the UK but not in the USA. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003 , 329, 249-263	3.3	75
185	Universal and nonuniversal allometric scaling behaviors in the visibility graphs of world stock market indices. <i>Journal of Physics A: Mathematical and Theoretical</i> , 2010 , 43, 335002	2	73
184	Empirical distributions of Chinese stock returns at different microscopic timescales. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 495-502	3.3	72
183	Systemic risk and spatiotemporal dynamics of the US housing market. <i>Scientific Reports</i> , 2014 , 4, 3655	4.9	66
182	Modified detrended fluctuation analysis based on empirical mode decomposition for the characterization of anti-persistent processes. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2011 , 390, 4388-4395	3.3	66
181	Skill complementarity enhances heterophily in collaboration networks. <i>Scientific Reports</i> , 2016 , 6, 18727	4.9	64
180	Testing the weak-form efficiency of the WTI crude oil futures market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2014 , 405, 235-244	3.3	63
179	Importance of positive feedbacks and overconfidence in a self-fulfilling Ising model of financial markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006 , 370, 704-726	3.3	63
178	Joint multifractal analysis based on the partition function approach: analytical analysis, numerical simulation and empirical application. <i>New Journal of Physics</i> , 2015 , 17, 103020	2.9	61
177	Antibubble and prediction of China's stock market and real-estate. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004 , 337, 243-268	3.3	60
176	Evidence of a worldwide stock market log-periodic anti-bubble since mid-2000. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003 , 330, 543-583	3.3	58

175	Universal price impact functions of individual trades in an order-driven market. <i>Quantitative Finance</i> , 2012 , 12, 1253-1263	1.6	53
174	Scale invariant distribution and multifractality of volatility multipliers in stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007 , 381, 343-350	3.3	53
173	Clarifications to questions and criticisms on the Johansen-Ledoit-Sornette financial bubble model. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2013 , 392, 4417-4428	3.3	51
172	Horizontal visibility graphs transformed from fractional Brownian motions: Topological properties versus the Hurst index. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2011 , 390, 3592-3601	3.3	51
171	Complex stock trading network among investors. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 4929-4941	3.3	50
170	Analysis of the real estate market in Las Vegas: Bubble, seasonal patterns, and prediction of the CSW indices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 243-260	3.3	50
169	STATISTICAL SIGNIFICANCE OF PERIODICITY AND LOG-PERIODICITY WITH HEAVY-TAILED CORRELATED NOISE. <i>International Journal of Modern Physics C</i> , 2002 , 13, 137-169	1.1	49
168	Scaling in the distribution of intertrade durations of Chinese stocks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 5818-5825	3.3	48
167	The US 2000-2002 market descent: how much longer and deeper?. <i>Quantitative Finance</i> , 2002 , 2, 468-481	1.6	48
166	A case study of speculative financial bubbles in the South African stock market 2003-2006. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 869-880	3.3	47
165	Renormalization group analysis of the 2000-2002 anti-bubble in the US S&P500 index: explanation of the hierarchy of five crashes and prediction. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003 , 330, 584-604	3.3	46
164	Multifractal analysis of the fracture surfaces of foamed polypropylene/polyethylene blends. <i>Applied Surface Science</i> , 2009 , 255, 4239-4245	6.7	45
163	Detrended fluctuation analysis of intertrade durations. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 433-440	3.3	44
162	Long-term correlations and multifractal nature in the intertrade durations of a liquid Chinese stock and its warrant. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2011 , 390, 1646-1654	3.3	44
161	Non-parametric determination of real-time lag structure between two time series: the optimal thermal causal path method. <i>Quantitative Finance</i> , 2005 , 5, 577-591	1.6	43
160	Joint multifractal analysis based on wavelet leaders. <i>Frontiers of Physics</i> , 2017 , 12, 1	3.7	42
159	Exploring self-similarity of complex cellular networks: The edge-covering method with simulated annealing and log-periodic sampling. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007 , 375, 741-752	3.3	42
158	Quantifying bid-ask spreads in the Chinese stock market using limit-order book data. <i>European Physical Journal B</i> , 2007 , 57, 81-87	1.2	41

157	Tail dependence networks of global stock markets. <i>International Journal of Finance and Economics</i> , 2019 , 24, 558-567	1.5	40
156	MULTIFRACTAL CROSS WAVELET ANALYSIS. <i>Fractals</i> , 2017 , 25, 1750054	3.2	39
155	Statistical properties of world investment networks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 2450-2460	3.3	39
154	Preferred numbers and the distributions of trade sizes and trading volumes in the Chinese stock market. <i>European Physical Journal B</i> , 2009 , 68, 145-152	1.2	39
153	Evidence of intermittent cascades from discrete hierarchical dissipation in turbulence. <i>Physica D: Nonlinear Phenomena</i> , 2002 , 165, 94-125	3.3	39
152	Non-parametric determination of real-time lag structure between two time series: The optimal thermal causal path method with applications to economic data. <i>Journal of Macroeconomics</i> , 2006 , 28, 195-224	1.3	37
151	Effects of long memory in the order submission process on the properties of recurrence intervals of large price fluctuations. <i>Europhysics Letters</i> , 2012 , 98, 38003	1.6	36
150	On the probability distribution of stock returns in the Mike-Farmer model. <i>European Physical Journal B</i> , 2009 , 67, 585-592	1.2	34
149	Recurrence interval analysis of high-frequency financial returns and its application to risk estimation. <i>New Journal of Physics</i> , 2010 , 12, 075030	2.9	33
148	Multifractal detrended fluctuation analysis of combustion flames in four-burner impinging entrained-flow gasifier. <i>Chemical Engineering Journal</i> , 2008 , 143, 230-235	14.7	33
147	Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. <i>New Journal of Physics</i> , 2014 , 16, 083038	2.9	32
146	Multifractality of drop breakup in the air-blast nozzle atomization process. <i>Physical Review E</i> , 2001 , 63, 016302	2.4	32
145	Correlation structure and principal components in the global crude oil market. <i>Empirical Economics</i> , 2016 , 51, 1501-1519	1.2	31
144	Statistical properties of volatility return intervals of Chinese stocks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 881-890	3.3	31
143	Process flow diagram of an ammonia plant as a complex network. <i>AIChE Journal</i> , 2007 , 53, 423-428	3.6	31
142	NONPARAMETRIC ANALYSES OF LOG-PERIODIC PRECURSORS TO FINANCIAL CRASHES. <i>International Journal of Modern Physics C</i> , 2003 , 14, 1107-1125	1.1	31
141	Evidence of fueling of the 2000 new economy bubble by foreign capital inflow: implications for the future of the US economy and its stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004 , 332, 412-440	3.3	31
140	Dynamic evolution of cross-correlations in the Chinese stock market. <i>PLoS ONE</i> , 2014 , 9, e97711	3.7	31

139	Tests of nonuniversality of the stock return distributions in an emerging market. <i>Physical Review E</i> , 2010 , 82, 066103	2.4	30
138	The US stock market leads the federal funds rate and treasury bond yields. <i>PLoS ONE</i> , 2011 , 6, e22794	3.7	30
137	Endogenous and exogenous dynamics in the fluctuations of capital fluxes. <i>European Physical Journal B</i> , 2007 , 57, 347-355	1.2	29
136	Empirical shape function of limit-order books in the Chinese stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 5182-5188	3.3	29
135	Generalized q analysis of log-periodicity: applications to critical ruptures. <i>Physical Review E</i> , 2002 , 66, 046111	2.4	29
134	Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market. <i>Fluctuation and Noise Letters</i> , 2017 , 16, 1750018	1.2	28
133	A comparative analysis of the statistical properties of large mobile phone calling networks. <i>Scientific Reports</i> , 2014 , 4, 5132	4.9	28
132	Inverse statistics and multifractality of exit distances in 3D fully developed turbulence. <i>Physica D: Nonlinear Phenomena</i> , 2006 , 214, 55-62	3.3	28
131	EFFECTS OF POLYNOMIAL TRENDS ON DETRENDING MOVING AVERAGE ANALYSIS. <i>Fractals</i> , 2015 , 23, 1550034	3.2	27
130	Extreme value statistics and recurrence intervals of NYMEX energy futures volatility. <i>Economic Modelling</i> , 2014 , 36, 8-17	3.4	27
129	Recurrence interval analysis of trading volumes. <i>Physical Review E</i> , 2010 , 81, 066107	2.4	27
128	Testing the stability of the 2000 US stock market "antibubble". <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005 , 348, 428-452	3.3	27
127	Time-dependent lead-lag relationship between the onshore and offshore Renminbi exchange rates. <i>Journal of International Financial Markets, Institutions and Money</i> , 2017 , 49, 173-183	3.6	26
126	Heterogeneity in initial resource configurations improves a network-based hybrid recommendation algorithm. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2012 , 391, 5704-5711	3.3	26
125	Multiscaling behavior in the volatility return intervals of Chinese indices. <i>Europhysics Letters</i> , 2008 , 84, 68001	1.6	26
124	Lead-lag cross-sectional structure and detection of correlated-anticorrelated regime shifts: Application to the volatilities of inflation and economic growth rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007 , 380, 287-296	3.3	26
123	Scaling and memory in the return intervals of realized volatility. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 4787-4796	3.3	25
122	Fundamental factors versus herding in the 2000-2005 US stock market and prediction. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006 , 360, 459-482	3.3	25

121	Finite-time singularity signature of hyperinflation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003 , 325, 492-506	3.3	25
120	Causal slaving of the US treasury bond yield antibubble by the stock market antibubble of August 2000. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004 , 337, 586-608	3.3	24
119	Online-offline activities and game-playing behaviors of avatars in a massive multiplayer online role-playing game. <i>Europhysics Letters</i> , 2009 , 88, 48007	1.6	23
118	Unveiling correlations between financial variables and topological metrics of trading networks: Evidence from a stock and its warrant. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015 , 419, 575-584	3.3	22
117	Temporal and spatial correlation patterns of air pollutants in Chinese cities. <i>PLoS ONE</i> , 2017 , 12, e0182734	3.4	22
116	Inverse statistics in stock markets: Universality and idiosyncrasy. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005 , 353, 433-444	3.3	22
115	Profitability of simple technical trading rules of Chinese stock exchange indexes. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015 , 439, 75-84	3.3	21
114	A weekly sentiment index and the cross-section of stock returns. <i>Finance Research Letters</i> , 2018 , 27, 1358139	3.9	21
113	Direct determination approach for the multifractal detrending moving average analysis. <i>Physical Review E</i> , 2017 , 96, 052201	2.4	21
112	Determinants of immediate price impacts at the trade level in an emerging order-driven market. <i>New Journal of Physics</i> , 2012 , 14, 023055	2.9	21
111	Order flow dynamics around extreme price changes on an emerging stock market. <i>New Journal of Physics</i> , 2010 , 12, 075037	2.9	21
110	Profitability of Contrarian Strategies in the Chinese Stock Market. <i>PLoS ONE</i> , 2015 , 10, e0137892	3.7	20
109	Empirical regularities of order placement in the Chinese stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 3173-3182	3.3	20
108	Symmetric thermal optimal path and time-dependent lead-lag relationship: novel statistical tests and application to UK and US real-estate and monetary policies. <i>Quantitative Finance</i> , 2017 , 17, 959-977	1.6	19
107	Computational Experiments Successfully Predict the Emergence of Autocorrelations in Ultra-High-Frequency Stock Returns. <i>Computational Economics</i> , 2017 , 50, 579-594	1.4	19
106	Network risk and forecasting power in phase-flipping dynamical networks. <i>Physical Review E</i> , 2014 , 89, 042807	2.4	19
105	Statistical properties of daily ensemble variables in the Chinese stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007 , 383, 497-506	3.3	19
104	Club convergence of house prices: Evidence from China's ten key cities. <i>International Journal of Modern Physics B</i> , 2015 , 29, 1550181	1.1	18

103	Trading networks, abnormal motifs and stock manipulation. <i>Quantitative Finance Letters</i> , 2013 , 1, 1-8		18
102	Recurrence network analysis for uncovering dynamic transition of thermo-acoustic instability of supercritical hydrocarbon fuel flow. <i>Aerospace Science and Technology</i> , 2019 , 85, 1-12	4.9	18
101	Time series momentum and contrarian effects in the Chinese stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017 , 483, 309-318	3.3	17
100	Wax and wane of the cross-sectional momentum and contrarian effects: Evidence from the Chinese stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2017 , 486, 397-407	3.3	17
99	Relaxation dynamics of aftershocks after large volatility shocks in the SSEC index. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 5211-5218	3.3	17
98	Superfamily classification of nonstationary time series based on DFA scaling exponents. <i>Journal of Physics A: Mathematical and Theoretical</i> , 2010 , 43, 495005	2	16
97	Statistical significance of the rich-club phenomenon in complex networks. <i>New Journal of Physics</i> , 2008 , 10, 043002	2.9	16
96	Two-state Markov-chain Poisson nature of individual cellphone call statistics. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2016 , 2016, 073210	1.9	15
95	Triadic motifs in the dependence networks of virtual societies. <i>Scientific Reports</i> , 2014 , 4, 5244	4.9	15
94	Long-term correlations and multifractality in trading volumes for Chinese stocks. <i>Physica Procedia</i> , 2010 , 3, 1631-1640		15
93	Nonlinear behaviour of the Chinese SSEC index with a unit root: Evidence from threshold unit root tests. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008 , 387, 503-510	3.3	15
92	Investment strategies used as spectroscopy of financial markets reveal new stylized facts. <i>PLoS ONE</i> , 2011 , 6, e24391	3.7	15
91	Numerical investigations of discrete scale invariance in fractals and multifractal measures. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 2623-2639	3.3	14
90	Testing the performance of technical trading rules in the Chinese markets based on superior predictive test. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015 , 439, 114-123	3.3	13
89	Scaling and memory in the return intervals of energy dissipation rate in three-dimensional fully developed turbulence. <i>Physical Review E</i> , 2009 , 80, 046304	2.4	13
88	Short term prediction of extreme returns based on the recurrence interval analysis. <i>Quantitative Finance</i> , 2018 , 18, 353-370	1.6	12
87	Random matrix approach to the dynamics of stock inventory variations. <i>New Journal of Physics</i> , 2012 , 14, 093025	2.9	12
86	Empirical regularities of opening call auction in Chinese stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 278-286	3.3	12

85	The US 2000-2002 market descent: clarification. <i>Quantitative Finance</i> , 2003 , 3, C39-C41	1.6	12
84	Tetradic motif profiles of horizontal visibility graphs. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2019 , 72, 544-551	3.7	12
83	Visibility graph analysis of economy policy uncertainty indices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019 , 531, 121748	3.3	11
82	Analytic degree distributions of horizontal visibility graphs mapped from unrelated random series and multifractal binomial measures. <i>Europhysics Letters</i> , 2017 , 119, 48008	1.6	11
81	NEW EVIDENCE OF DISCRETE SCALE INVARIANCE IN THE ENERGY DISSIPATION OF THREE-DIMENSIONAL TURBULENCE: CORRELATION APPROACH AND DIRECT SPECTRAL DETECTION. <i>International Journal of Modern Physics C</i> , 2003 , 14, 459-470	1.1	11
80	Statistical properties and pre-hit dynamics of price limit hits in the Chinese stock markets. <i>PLoS ONE</i> , 2015 , 10, e0120312	3.7	11
79	Quantifying immediate price impact of trades based on the k-shell decomposition of stock trading networks. <i>Europhysics Letters</i> , 2016 , 116, 28006	1.6	11
78	Early warning of large volatilities based on recurrence interval analysis in Chinese stock markets. <i>Quantitative Finance</i> , 2016 , 16, 1713-1724	1.6	10
77	Time-Varying Return Predictability in the Chinese Stock Market. <i>Reports in Advances of Physical Sciences</i> , 2017 , 01, 1740002	0.5	10
76	Bubble, critical zone and the crash of Royal Ahold. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005 , 346, 529-560	3.3	10
75	On the properties of random multiplicative measures with the multipliers exponentially distributed. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001 , 294, 273-282	3.3	10
74	A global economic policy uncertainty index from principal component analysis. <i>Finance Research Letters</i> , 2021 , 40, 101686	8.1	10
73	ANOMALOUS FEATURES ARISING FROM RANDOM MULTIFRACTALS. <i>Fractals</i> , 2001 , 09, 317-328	3.2	9
72	Statistical properties of online avatar numbers in a massive multiplayer online role-playing game. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 807-814	3.3	8
71	Analysis of the Real Estate Market in Las Vegas: Bubble, Seasonal Patterns, and Prediction of the CSW Indexes. <i>SSRN Electronic Journal</i> ,	1	8
70	Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. <i>Risk Management</i> , 2020 , 22, 310-337	2.5	8
69	LINEAR AND NONLINEAR CORRELATIONS IN THE ORDER AGGRESSIVENESS OF CHINESE STOCKS. <i>Fractals</i> , 2017 , 25, 1750041	3.2	7
68	Universal Price Impact Functions of Individual Trades in an Order-Driven Market. <i>SSRN Electronic Journal</i> , 2008 ,	1	7

67	Information Transfer between Stock Market Sectors: A Comparison between the USA and China. <i>Entropy</i> , 2020 , 22,	2.8	6
66	Information Flow Networks of Chinese Stock Market Sectors. <i>IEEE Access</i> , 2020 , 8, 13066-13077	3.5	6
65	The cooling-off effect of price limits in the Chinese stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018 , 505, 153-163	3.3	6
64	Statistical properties of user activity fluctuations in virtual worlds. <i>Chaos, Solitons and Fractals</i> , 2017 , 105, 271-278	9.3	6
63	Scaling and memory in the non-Poisson process of limit order cancelation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 2751-2761	3.3	6
62	Analyzing the prices of the most expensive sheet iron all over the world: Modeling, prediction and regime change. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 3538-3545	3.3	6
61	Cross-shareholding networks and stock price synchronicity: Evidence from China. <i>International Journal of Finance and Economics</i> , 2021 , 26, 914-948	1.5	6
60	Stylized facts of price gaps in limit order books. <i>Chaos, Solitons and Fractals</i> , 2016 , 88, 48-58	9.3	5
59	Immediate price impact of a stock and its warrant: Power-law or logarithmic model?. <i>International Journal of Modern Physics B</i> , 2017 , 31, 1750048	1.1	5
58	Communication cliques in mobile phone calling networks. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2015 , 2015, P11007	1.9	5
57	An Agent-Based Computational Model for China's Stock Market and Stock Index Futures Market. <i>Mathematical Problems in Engineering</i> , 2014 , 2014, 1-10	1.1	5
56	Analysis of trade packages in the Chinese stock market. <i>Quantitative Finance</i> , 2013 , 13, 1071-1089	1.6	5
55	R/S method for unevenly sampled time series: Application to detecting long-term temporal dependence of droplets transiting through a fixed spatial point in gas-liquid two-phase turbulent jets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009 , 388, 3345-3354	3.3	5
54	Comparative analysis of layered structures in empirical investor networks and cellphone communication networks. <i>EPJ Data Science</i> , 2020 , 9,	3.4	5
53	Intraday Pattern in Bid-Ask Spreads and Its Power-Law Relaxation for Chinese A-Share Stocks. <i>Journal of the Korean Physical Society</i> , 2009 , 54, 786-791	0.6	5
52	Sector connectedness in the Chinese stock markets. <i>Empirical Economics</i> , 1	1.2	5
51	Order imbalances and market efficiency: New evidence from the Chinese stock market. <i>Emerging Markets Review</i> , 2019 , 38, 458-467	3.1	5
50	Engineering Fronts in 2018. <i>Engineering</i> , 2018 , 4, 748-753	9.7	5

49	Network analysis of the worldwide footballer transfer market. <i>Europhysics Letters</i> , 2019 , 125, 18005	1.6	4
48	Triadic time series motifs. <i>Europhysics Letters</i> , 2019 , 125, 18002	1.6	4
47	Direct Evidence for Inversion Formula in Multifractal Financial Volatility Measure. <i>Chinese Physics Letters</i> , 2009 , 26, 028901	1.8	4
46	On the growth of primary industry and population of China's counties. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010 , 389, 3876-3882	3.3	4
45	Bubble Diagnosis and Prediction of the 2005-2007 and 2008-2009 Chinese Stock Market Bubbles. <i>SSRN Electronic Journal</i> , 2009 ,	1	4
44	Shape complexity and fractality of fracture surfaces of swelled isotactic polypropylene with supercritical carbon dioxide. <i>Physical Review E</i> , 2006 , 73, 011801	2.4	4
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