Wei-Xing Zhou

List of Publications by Year in Descending Order

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	Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market **2022**, 551-565		
209	Robustness of the international oil trade network under targeted attacks to economies. *Energy*, **2022**, 123939	7.9	0
208	Predicting tail events in a RIA-EVT-Copula framework. *Physica A: Statistical Mechanics and Its Applications*, **2022**, 127524	3.3	
207	Correlation structure analysis of the global agricultural futures market. *Research in International Business and Finance*, **2022**, 101677	4.8	
206	Evolving efficiency and robustness of the international oil trade network. *Journal of Statistical Mechanics: Theory and Experiment*, **2021**, 2021, 103401	1.9	1
205	Regional Economic Convergence in China: A Comparative Study of Nighttime Light and GDP. *Frontiers in Physics*, **2021**, 9,	3.9	2
204	Highway Freight Transportation Diversity of Cities Based on Radiation Models. *Entropy*, **2021**, 23,	2.8	1
203	A global economic policy uncertainty index from principal component analysis. *Finance Research Letters*, **2021**, 40, 101686	8.1	10
202	Order imbalance and stock returns: New evidence from the Chinese stock market. *Accounting and Finance*, **2021**, 61, 2809-2836	1.9	2
201	Cross-shareholding networks and stock price synchronicity: Evidence from China. *International Journal of Finance and Economics*, **2021**, 26, 914-948	1.5	6
200	The double-edged role of social learning: Flash crash and lower total volatility. *Journal of Economic Behavior and Organization*, **2021**, 182, 405-420	1.6	
199	Anatomizing the Elo transfer network of Weiqi players. *European Physical Journal B*, **2021**, 94, 1	1.2	
198	Learning representation of stock traders and immediate price impacts. *Emerging Markets Review*, **2021**, 48, 100791	3.1	
197	Microstructural Characteristics of the Weighted and Directed International Crop Trade Networks. *Entropy*, **2021**, 23,	2.8	1
196	Horse race of weekly idiosyncratic momentum strategies with respect to various risk metrics: Evidence from the Chinese stock market. *North American Journal of Economics and Finance*, **2021**, 58, 101478	2.5	0
195	Identifying states of global financial market based on information flow network motifs. *North American Journal of Economics and Finance*, **2021**, 58, 101459	2.5	0
194	City logistics networks based on online freight orders in China. *Physica A: Statistical Mechanics and Its Applications*, **2021**, 583, 126333	3.3	1

193	Predicting highway freight transportation networks using radiation models. *Physical Review E*, **2020** , 102, 052314	2.4	2
192	News coverage and portfolio returns: Evidence from China. *Pacific-Basin Finance Journal*, **2020**, 60, 101293	2.4	3
191	Information Transfer between Stock Market Sectors: A Comparison between the USA and China. *Entropy*, **2020**, 22,	2.8	6
190	Information Flow Networks of Chinese Stock Market Sectors. *IEEE Access*, **2020**, 8, 13066-13077	3.5	6
189	Comparative analysis of layered structures in empirical investor networks and cellphone communication networks. *EPJ Data Science*, **2020**, 9,	3.4	5
188	Modeling aggressive market order placements with Hawkes factor models. *PLoS ONE*, **2020**, 15, e0226667	3.7	
187	Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. *Risk Management*, **2020**, 22, 310-337	2.5	8
186	NON-POISSON DONATION BEHAVIORS IN VIRTUAL WORLDS. *Fractals*, **2019**, 27, 1950061	3.2	2
185	Time series classification based on triadic time series motifs. *International Journal of Modern Physics B*, **2019**, 33, 1950237	1.1	2
184	Network analysis of the worldwide footballer transfer market. *Europhysics Letters*, **2019**, 125, 18005	1.6	4
183	Visibility graph analysis of economy policy uncertainty indices. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 531, 121748	3.3	11
182	Triadic time series motifs. *Europhysics Letters*, **2019**, 125, 18002	1.6	4
181	Structural properties of statistically validated empirical information networks. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 523, 747-756	3.3	2
180	Comparing null models for testing multifractality in time series. *Europhysics Letters*, **2019**, 125, 18001	1.6	0
179	Exponentially decayed double power-law distribution of Bitcoin trade sizes. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 535, 122380	3.3	2
178	Multifractal analysis of financial markets: a review. *Reports on Progress in Physics*, **2019**, 82, 125901	14.4	86
177	Comparing selection strategies for engineering research hotspots. *Physica A: Statistical Mechanics and Its Applications*, **2019**, 534, 122287	3.3	
176	Gravity law in the Chinese highway freight transportation networks. *EPJ Data Science*, **2019**, 8,	3.4	3

175	Tetradic motif profiles of horizontal visibility graphs. *Communications in Nonlinear Science and Numerical Simulation*, **2019**, 72, 544-551	3.7	12
174	Order imbalances and market efficiency: New evidence from the Chinese stock market. *Emerging Markets Review*, **2019**, 38, 458-467	3.1	5
173	Recurrence network analysis for uncovering dynamic transition of thermo-acoustic instability of supercritical hydrocarbon fuel flow. *Aerospace Science and Technology*, **2019**, 85, 1-12	4.9	18
172	Tail dependence networks of global stock markets. *International Journal of Finance and Economics*, **2019**, 24, 558-567	1.5	40
171	A weekly sentiment index and the cross-section of stock returns. *Finance Research Letters*, **2018**, 27, 135-139	8.1	21
170	Cross-sectional fluctuation scaling in the high-frequency illiquidity of Chinese stocks. *Europhysics Letters*, **2018**, 121, 58002	1.6	
169	The cooling-off effect of price limits in the Chinese stock markets. *Physica A: Statistical Mechanics and Its Applications*, **2018**, 505, 153-163	3.3	6
168	Short term prediction of extreme returns based on the recurrence interval analysis. *Quantitative Finance*, **2018**, 18, 353-370	1.6	12
167	Forecasting extreme atmospheric events with a recurrence-interval-analysis-based autoregressive conditional duration model. *Scientific Reports*, **2018**, 8, 16264	4.9	2
166	Statistical properties of the mutual transfer network among global football clubs. *International Journal of Modern Physics B*, **2018**, 32, 1850320	1.1	3
165	Engineering Fronts in 2018. *Engineering*, **2018**, 4, 748-753	9.7	5
164	Joint multifractal analysis based on wavelet leaders. *Frontiers of Physics*, **2017**, 12, 1	3.7	42
163	Time-dependent lead-lag relationship between the onshore and offshore Renminbi exchange rates. *Journal of International Financial Markets, Institutions and Money*, **2017**, 49, 173-183	3.6	26
162	Power-law tails in the distribution of order imbalance. *Physica A: Statistical Mechanics and Its Applications*, **2017**, 483, 201-208	3.3	1
161	Time series momentum and contrarian effects in the Chinese stock market. *Physica A: Statistical Mechanics and Its Applications*, **2017**, 483, 309-318	3.3	17
160	Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market. *Fluctuation and Noise Letters*, **2017**, 16, 1750018	1.2	28
159	Wax and wane of the cross-sectional momentum and contrarian effects: Evidence from the Chinese stock markets. *Physica A: Statistical Mechanics and Its Applications*, **2017**, 486, 397-407	3.3	17
158	MULTIFRACTAL CROSS WAVELET ANALYSIS. *Fractals*, **2017**, 25, 1750054	3.2	39

157	LINEAR AND NONLINEAR CORRELATIONS IN THE ORDER AGGRESSIVENESS OF CHINESE STOCKS. *Fractals*, **2017**, 25, 1750041	3.2	7
156	Temporal and spatial correlation patterns of air pollutants in Chinese cities. *PLoS ONE*, **2017**, 12, e0182724	3.7	22
155	Limit-order book resiliency after effective market orders: spread, depth and intensity. *Journal of Statistical Mechanics: Theory and Experiment*, **2017**, 2017, 073404	1.9	2
154	Statistical properties of user activity fluctuations in virtual worlds. *Chaos, Solitons and Fractals*, **2017**, 105, 271-278	9.3	6
153	Direct determination approach for the multifractal detrending moving average analysis. *Physical Review E*, **2017**, 96, 052201	2.4	21
152	Individual position diversity in dependence socioeconomic networks increases economic output. *EPJ Data Science*, **2017**, 6,	3.4	2
151	Immediate price impact of a stock and its warrant: Power-law or logarithmic model?. *International Journal of Modern Physics B*, **2017**, 31, 1750048	1.1	5
150	Time-Varying Return Predictability in the Chinese Stock Market. *Reports in Advances of Physical Sciences*, **2017**, 01, 1740002	0.5	10
149	Symmetric thermal optimal path and time-dependent lead-lag relationship: novel statistical tests and application to UK and US real-estate and monetary policies. *Quantitative Finance*, **2017**, 17, 959-977	1.6	19
148	Computational Experiments Successfully Predict the Emergence of Autocorrelations in Ultra-High-Frequency Stock Returns. *Computational Economics*, **2017**, 50, 579-594	1.4	19
147	Analytic degree distributions of horizontal visibility graphs mapped from unrelated random series and multifractal binomial measures. *Europhysics Letters*, **2017**, 119, 48008	1.6	11
146	Two-state Markov-chain Poisson nature of individual cellphone call statistics. *Journal of Statistical Mechanics: Theory and Experiment*, **2016**, 2016, 073210	1.9	15
145	Skill complementarity enhances heterophily in collaboration networks. *Scientific Reports*, **2016**, 6, 18727	4.9	64
144	Early warning of large volatilities based on recurrence interval analysis in Chinese stock markets. *Quantitative Finance*, **2016**, 16, 1713-1724	1.6	10
143	Stylized facts of price gaps in limit order books. *Chaos, Solitons and Fractals*, **2016**, 88, 48-58	9.3	5
142	Correlation structure and principal components in the global crude oil market. *Empirical Economics*, **2016**, 51, 1501-1519	1.2	31
141	Taylor's Law of Temporal Fluctuation Scaling in Stock Illiquidity. *Fluctuation and Noise Letters*, **2016**, 15, 1650029	1.2	2
140	Quantifying immediate price impact of trades based on the k-shell decomposition of stock trading networks. *Europhysics Letters*, **2016**, 116, 28006	1.6	11

139	EFFECTS OF POLYNOMIAL TRENDS ON DETRENDING MOVING AVERAGE ANALYSIS. *Fractals*, **2015**, 23, 1550034	3.2	27
138	Testing the performance of technical trading rules in the Chinese markets based on superior predictive test. *Physica A: Statistical Mechanics and Its Applications*, **2015**, 439, 114-123	3.3	13
137	Profitability of simple technical trading rules of Chinese stock exchange indexes. *Physica A: Statistical Mechanics and Its Applications*, **2015**, 439, 75-84	3.3	21
136	Unveiling correlations between financial variables and topological metrics of trading networks: Evidence from a stock and its warrant. *Physica A: Statistical Mechanics and Its Applications*, **2015**, 419, 575-584	3.3	22
135	Detrended partial cross-correlation analysis of two nonstationary time series influenced by common external forces. *Physical Review E*, **2015**, 91, 062816	2.4	155
134	Joint multifractal analysis based on the partition function approach: analytical analysis, numerical simulation and empirical application. *New Journal of Physics*, **2015**, 17, 103020	2.9	61
133	Weiqi games as a tree: Zipf's law of openings and beyond. *Europhysics Letters*, **2015**, 110, 58004	1.6	3
132	Club convergence of house prices: Evidence from China's ten key cities. *International Journal of Modern Physics B*, **2015**, 29, 1550181	1.1	18
131	Profitability of Contrarian Strategies in the Chinese Stock Market. *PLoS ONE*, **2015**, 10, e0137892	3.7	20
130	Communication cliques in mobile phone calling networks. *Journal of Statistical Mechanics: Theory and Experiment*, **2015**, 2015, P11007	1.9	5
129	Statistical properties and pre-hit dynamics of price limit hits in the Chinese stock markets. *PLoS ONE*, **2015**, 10, e0120312	3.7	11
128	Extreme value statistics and recurrence intervals of NYMEX energy futures volatility. *Economic Modelling*, **2014**, 36, 8-17	3.4	27
127	Testing the weak-form efficiency of the WTI crude oil futures market. *Physica A: Statistical Mechanics and Its Applications*, **2014**, 405, 235-244	3.3	63
126	A comparative analysis of the statistical properties of large mobile phone calling networks. *Scientific Reports*, **2014**, 4, 5132	4.9	28
125	Systemic risk and spatiotemporal dynamics of the US housing market. *Scientific Reports*, **2014**, 4, 3655	4.9	66
124	Triadic motifs in the dependence networks of virtual societies. *Scientific Reports*, **2014**, 4, 5244	4.9	15
123	Wealth Share Analysis with Fundamentalist/Chartist Heterogeneous Agents. *Abstract and Applied Analysis*, **2014**, 2014, 1-11	0.7	3
122	Empirical properties of inter-cancellation durations in the Chinese stock market. *Frontiers in Physics*, **2014**, 2,	3.9	3

121	Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. *New Journal of Physics*, **2014**, 16, 083038	2.9	32
120	An Agent-Based Computational Model for China's Stock Market and Stock Index Futures Market. *Mathematical Problems in Engineering*, **2014**, 2014, 1-10	1.1	5
119	Network risk and forecasting power in phase-flipping dynamical networks. *Physical Review E*, **2014**, 89, 042807	2.4	19
118	Dynamic evolution of cross-correlations in the Chinese stock market. *PLoS ONE*, **2014**, 9, e97711	3.7	31
117	Clarifications to questions and criticisms on the Johansen–Ledoit–Sornette financial bubble model. *Physica A: Statistical Mechanics and Its Applications*, **2013**, 392, 4417-4428	3.3	51
116	The position profiles of order cancellations in an emerging stock market. *Journal of Statistical Mechanics: Theory and Experiment*, **2013**, 2013, P04027	1.9	2
115	Analysis of trade packages in the Chinese stock market. *Quantitative Finance*, **2013**, 13, 1071-1089	1.6	5
114	Calling patterns in human communication dynamics. *Proceedings of the National Academy of Sciences of the United States of America*, **2013**, 110, 1600-5	11.5	124
113	Trading networks, abnormal motifs and stock manipulation. *Quantitative Finance Letters*, **2013**, 1, 1-8		18
112	Comparing the performance of FA, DFA and DMA using different synthetic long-range correlated time series. *Scientific Reports*, **2012**, 2, 835	4.9	119
111	Determinants of immediate price impacts at the trade level in an emerging order-driven market. *New Journal of Physics*, **2012**, 14, 023055	2.9	21
110	Heterogeneity in initial resource configurations improves a network-based hybrid recommendation algorithm. *Physica A: Statistical Mechanics and Its Applications*, **2012**, 391, 5704-5711	3.3	26
109	Prediction of drug-target interactions and drug repositioning via network-based inference. *PLoS Computational Biology*, **2012**, 8, e1002503	5	544
108	Finite-size effect and the components of multifractality in financial volatility. *Chaos, Solitons and Fractals*, **2012**, 45, 147-155	9.3	93
107	Random matrix approach to the dynamics of stock inventory variations. *New Journal of Physics*, **2012**, 14, 093025	2.9	12
106	Universal price impact functions of individual trades in an order-driven market. *Quantitative Finance* , **2012**, 12, 1253-1263	1.6	53
105	Effects of long memory in the order submission process on the properties of recurrence intervals of large price fluctuations. *Europhysics Letters*, **2012**, 98, 38003	1.6	36
104	Clarifications to Questions and Criticisms on the Johansen-Ledoit-Sornette Bubble Model. *SSRN Electronic Journal*, **2011**,	1	2

103	Horizontal visibility graphs transformed from fractional Brownian motions: Topological properties versus the Hurst index. *Physica A: Statistical Mechanics and Its Applications*, **2011**, 390, 3592-3601	3.3	51
102	Modified detrended fluctuation analysis based on empirical mode decomposition for the characterization of anti-persistent processes. *Physica A: Statistical Mechanics and Its Applications*, **2011**, 390, 4388-4395	3.3	66
101	Statistical tests for power-law cross-correlated processes. *Physical Review E*, **2011**, 84, 066118	2.4	336
100	Long-term correlations and multifractal nature in the intertrade durations of a liquid Chinese stock and its warrant. *Physica A: Statistical Mechanics and Its Applications*, **2011**, 390, 1646-1654	3.3	44
99	Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. *Physical Review E*, **2011**, 84, 026108	2.4	185
98	Multifractal detrending moving-average cross-correlation analysis. *Physical Review E*, **2011**, 84, 016106	2.4	268
97	The US stock market leads the federal funds rate and treasury bond yields. *PLoS ONE*, **2011**, 6, e22794	3.7	30
96	Investment strategies used as spectroscopy of financial markets reveal new stylized facts. *PLoS ONE*, **2011**, 6, e24391	3.7	15
95	Recurrence interval analysis of trading volumes. *Physical Review E*, **2010**, 81, 066107	2.4	27
94	Universal and nonuniversal allometric scaling behaviors in the visibility graphs of world stock market indices. *Journal of Physics A: Mathematical and Theoretical*, **2010**, 43, 335002	2	73
93	Recurrence interval analysis of high-frequency financial returns and its application to risk estimation. *New Journal of Physics*, **2010**, 12, 075030	2.9	33
92	Order flow dynamics around extreme price changes on an emerging stock market. *New Journal of Physics*, **2010**, 12, 075037	2.9	21
91	Detrending moving average algorithm for multifractals. *Physical Review E*, **2010**, 82, 011136	2.4	307
90	Tests of nonuniversality of the stock return distributions in an emerging market. *Physical Review E*, **2010**, 82, 066103	2.4	30
89	Bubble diagnosis and prediction of the 2005□007 and 2008□009 Chinese stock market bubbles. *Journal of Economic Behavior and Organization*, **2010**, 74, 149-162	1.6	126
88	Superfamily classification of nonstationary time series based on DFA scaling exponents. *Journal of Physics A: Mathematical and Theoretical*, **2010**, 43, 495005	2	16
87	Statistical properties of visibility graph of energy dissipation rates in three-dimensional fully developed turbulence. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 2675-2681	3.3	118
86	On the growth of primary industry and population of China□ counties. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 3876-3882	3.3	4

85	Complex stock trading network among investors. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 4929-4941	3.3	50
84	Long-term correlations and multifractality in trading volumes for Chinese stocks. *Physics Procedia*, **2010**, 3, 1631-1640		15
83	Empirical regularities of opening call auction in Chinese stock market. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 278-286	3.3	12
82	Statistical properties of online avatar numbers in a massive multiplayer online role-playing game. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 807-814	3.3	8
81	Scaling and memory in the non-Poisson process of limit order cancelation. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 2751-2761	3.3	6
80	Analyzing the prices of the most expensive sheet iron all over the world: Modeling, prediction and regime change. *Physica A: Statistical Mechanics and Its Applications*, **2010**, 389, 3538-3545	3.3	6
79	Scaling and memory in the return intervals of energy dissipation rate in three-dimensional fully developed turbulence. *Physical Review E*, **2009**, 80, 046304	2.4	13
78	Online-offline activities and game-playing behaviors of avatars in a massive multiplayer online role-playing game. *Europhysics Letters*, **2009**, 88, 48007	1.6	23
77	Emergence of long memory in stock volatility from a modified Mike-Farmer model. *Europhysics Letters*, **2009**, 86, 48002	1.6	76
76	Direct Evidence for Inversion Formula in Multifractal Financial Volatility Measure. *Chinese Physics Letters*, **2009**, 26, 028901	1.8	4
75	The components of empirical multifractality in financial returns. *Europhysics Letters*, **2009**, 88, 28004	1.6	131
74	Scaling and memory in the return intervals of realized volatility. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 4787-4796	3.3	25
73	Degree distributions of the visibility graphs mapped from fractional Brownian motions and multifractal random walks. *Physics Letters, Section A: General, Atomic and Solid State Physics*, **2009**, 373, 3822-3826	2.3	84
72	Detrended fluctuation analysis of intertrade durations. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 433-440	3.3	44
71	A case study of speculative financial bubbles in the South African stock market 2003�006. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 869-880	3.3	47
70	Statistical properties of volatility return intervals of Chinese stocks. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 881-890	3.3	31
69	Statistical properties of world investment networks. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 2450-2460	3.3	39
68	Numerical investigations of discrete scale invariance in fractals and multifractal measures. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 2623-2639	3.3	14

67	The 2006–2008 oil bubble: Evidence of speculation, and prediction. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 1571-1576	3.3	150
66	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. *Physica A: Statistical Mechanics and Its Applications*, **2009**, 388, 3345-3354	3.3	5
65	Multifractal analysis of the fracture surfaces of foamed polypropylene/polyethylene blends. *Applied Surface Science*, **2009**, 255, 4239-4245	6.7	45
64	On the probability distribution of stock returns in the Mike-Farmer model. *European Physical Journal B*, **2009**, 67, 585-592	1.2	34
63	Preferred numbers and the distributions of trade sizes and trading volumes in the Chinese stock market. *European Physical Journal B*, **2009**, 68, 145-152	1.2	39
62	Bubble Diagnosis and Prediction of the 2005-2007 and 2008-2009 Chinese Stock Market Bubbles. *SSRN Electronic Journal*, **2009**,	1	4
61	Intraday Pattern in Bid-Ask Spreads and Its Power-Law Relaxation for Chinese A-Share Stocks. *Journal of the Korean Physical Society*, **2009**, 54, 786-791	0.6	5
60	Multifractal detrended cross-correlation analysis for two nonstationary signals. *Physical Review E*, **2008**, 77, 066211	2.4	476
59	Multiscaling behavior in the volatility return intervals of Chinese indices. *Europhysics Letters*, **2008**, 84, 68001	1.6	26
58	Statistical significance of the rich-club phenomenon in complex networks. *New Journal of Physics*, **2008**, 10, 043002	2.9	16
57	Universal Price Impact Functions of Individual Trades in an Order-Driven Market. *SSRN Electronic Journal*, **2008**,	1	7
56	Multifractality in stock indexes: Fact or Fiction?. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 3605-3614	3.3	88
55	Empirical distributions of Chinese stock returns at different microscopic timescales. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 495-502	3.3	72
54	Empirical regularities of order placement in the Chinese stock market. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 3173-3182	3.3	20
53	Multifractal analysis of Chinese stock volatilities based on the partition function approach. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 4881-4888	3.3	83
52	Empirical shape function of limit-order books in the Chinese stock market. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 5182-5188	3.3	29
51	Relaxation dynamics of aftershocks after large volatility shocks in the SSEC index. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 5211-5218	3.3	17
50	Multifractal detrended fluctuation analysis of combustion flames in four-burner impinging entrained-flow gasifier. *Chemical Engineering Journal*, **2008**, 143, 230-235	14.7	33

49	Analysis of the real estate market in Las Vegas: Bubble, seasonal patterns, and prediction of the CSW indices. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 243-260	3.3	50
48	Nonlinear behaviour of the Chinese SSEC index with a unit root: Evidence from threshold unit root tests. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 503-510	3.3	15
47	Scaling in the distribution of intertrade durations of Chinese stocks. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 5818-5825	3.3	48
46	Process flow diagram of an ammonia plant as a complex network. *AICHE Journal*, **2007**, 53, 423-428	3.6	31
45	Exploring self-similarity of complex cellular networks: The edge-covering method with simulated annealing and log-periodic sampling. *Physica A: Statistical Mechanics and Its Applications*, **2007**, 375, 741-752	3.3	42
44	Scale invariant distribution and multifractality of volatility multipliers in stock markets. *Physica A: Statistical Mechanics and Its Applications*, **2007**, 381, 343-350	3.3	53
43	Lead-lag cross-sectional structure and detection of correlatedanticorrelated regime shifts: Application to the volatilities of inflation and economic growth rates. *Physica A: Statistical Mechanics and Its Applications*, **2007**, 380, 287-296	3.3	26
42	Statistical properties of daily ensemble variables in the Chinese stock markets. *Physica A: Statistical Mechanics and Its Applications*, **2007**, 383, 497-506	3.3	19
41	Self-organizing Ising model of financial markets. *European Physical Journal B*, **2007**, 55, 175-181	1.2	105
40	Quantifying bid-ask spreads in the Chinese stock market using limit-order book data. *European Physical Journal B*, **2007**, 57, 81-87	1.2	41
39	Endogenous and exogenous dynamics in the fluctuations of capital fluxes. *European Physical Journal B*, **2007**, 57, 347-355	1.2	29
38	Predictability of large future changes in major financial indices. *International Journal of Forecasting*, **2006**, 22, 153-168	5.3	102
37	Non-parametric determination of real-time lag structure between two time series: The optimal thermal causal path method with applications to economic data. *Journal of Macroeconomics*, **2006**, 28, 195-224	1.3	37
36	Inversion formula of multifractal energy dissipation in three-dimensional fully developed turbulence. *Physical Review E*, **2006**, 73, 056308	2.4	2
35	Shape complexity and fractality of fracture surfaces of swelled isotactic polypropylene with supercritical carbon dioxide. *Physical Review E*, **2006**, 73, 011801	2.4	4
34	Detrended fluctuation analysis for fractals and multifractals in higher dimensions. *Physical Review E* , **2006**, 74, 061104	2.4	161
33	Fundamental factors versus herding in the 20002005 US stock market and prediction. *Physica A: Statistical Mechanics and Its Applications*, **2006**, 360, 459-482	3.3	25
32	Importance of positive feedbacks and overconfidence in a self-fulfilling Ising model of financial markets. *Physica A: Statistical Mechanics and Its Applications*, **2006**, 370, 704-726	3.3	63

31	Inverse statistics and multifractality of exit distances in 3D fully developed turbulence. *Physica D: Nonlinear Phenomena*, **2006**, 214, 55-62	3.3	28
30	Is there a real-estate bubble in the US?. *Physica A: Statistical Mechanics and Its Applications*, **2006**, 361, 297-308	3.3	117
29	Discrete hierarchical organization of social group sizes. *Proceedings of the Royal Society B: Biological Sciences*, **2005**, 272, 439-44	4.4	338
28	Bubble, critical zone and the crash of Royal Ahold. *Physica A: Statistical Mechanics and Its Applications*, **2005**, 346, 529-560	3.3	10
27	Testing the stability of the 2000 US stock market antibubble *Physica A: Statistical Mechanics and Its Applications*, **2005**, 348, 428-452	3.3	27
26	Inverse statistics in stock markets: Universality and idiosyncracy. *Physica A: Statistical Mechanics and Its Applications*, **2005**, 353, 433-444	3.3	22
25	Non-parametric determination of real-time lag structure between two time series: the optimal thermal causal path method. *Quantitative Finance*, **2005**, 5, 577-591	1.6	43
24	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. *Physica A: Statistical Mechanics and Its Applications*, **2004**, 332, 412-440	3.3	31
23	Causal slaving of the US treasury bond yield antibubble by the stock market antibubble of August 2000. *Physica A: Statistical Mechanics and Its Applications*, **2004**, 337, 586-608	3.3	24
22	Antibubble and prediction of China's stock market and real-estate. *Physica A: Statistical Mechanics and Its Applications*, **2004**, 337, 243-268	3.3	60
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