

Wei-Xing Zhou

List of Publications by Year in descending order

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Version: 2025-02-01

233
papers

9,701
citations

28688

51
h-index

36887

90
g-index

248
all docs

248
docs citations

248
times ranked

3834
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 1 | Contemporaneous and lagged spillovers between agriculture, crude oil, carbon emission allowance, and climate change. <i>Finance Research Letters</i> , 2025, 71, 106374. | 6.2 | 0 |
| 2 | Individualism/collectivism and charitable donations: An empirical analysis at the national, regional, and personal levels. <i>Journal of Management Science and Engineering</i> , 2025, 10, 175-192. | 2.2 | 0 |
| 3 | Risk spillovers between the BRICS and the U.S. staple grain futures markets. <i>Finance Research Letters</i> , 2025, 75, 106835. | 6.2 | 0 |
| 4 | Temporal rich club phenomenon and its formation mechanisms. <i>Physical Review E</i> , 2024, 109, . | 2.1 | 0 |
| 5 | Carbon volatility connectedness and the role of external uncertainties: Evidence from China. <i>Journal of Commodity Markets</i> , 2024, 33, 100383. | 3.2 | 1 |
| 6 | Impact of the COVID-19 pandemic on the intermittent behavior of the global spot markets of staple food crops. <i>Journal of Management Science and Engineering</i> , 2024, 9, 510-521. | 2.2 | 0 |
| 7 | Impact of the Russia-Ukraine Conflict on International Staple Agrifood Trade Networks. <i>Foods</i> , 2024, 13, 2134. | 4.7 | 2 |
| 8 | Spatiotemporal characteristics of agricultural food import shocks. <i>Annals of Operations Research</i> , 2024, , . | 3.7 | 0 |
| 9 | Visibility graph analysis of the grains and oilseeds indices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2024, 650, 130004. | 3.0 | 1 |
| 10 | Uncovering the Sino-US Dynamic Risk Spillovers Effects: Evidence From Agricultural Futures Markets. <i>Journal of Futures Markets</i> , 2024, 44, 1888-1910. | 2.0 | 2 |
| 11 | Stress testing climate risk: A network-based analysis of the Chinese banking system. <i>Journal of International Money and Finance</i> , 2024, 149, 103207. | 3.0 | 0 |
| 12 | Reconstruction of international energy trade networks with given marginal data: A comparative analysis. <i>Chaos, Solitons and Fractals</i> , 2023, 167, 113031. | 5.1 | 8 |
| 13 | Unraveling the effects of network, direct and indirect reciprocity in online societies. <i>Chaos, Solitons and Fractals</i> , 2023, 169, 113276. | 5.1 | 4 |
| 14 | An interpretable machine-learned model for international oil trade network. <i>Resources Policy</i> , 2023, 82, 103513. | 9.9 | 5 |
| 15 | The stable tail dependence and influence among the European stock markets: a score-driven dynamic copula approach. <i>European Journal of Finance</i> , 2023, 29, 1933-1956. | 3.5 | 1 |
| 16 | Impact of shocks to economies on the efficiency and robustness of the international pesticide trade networks. <i>European Physical Journal B</i> , 2023, 96, . | 1.6 | 2 |
| 17 | Understanding the circulation network of agro-products in China based on the freight big data. <i>Annals of Operations Research</i> , 2023, , . | 3.7 | 3 |
| 18 | Quantifying the status of economies in international crop trade networks: A correlation structure analysis of various node-ranking metrics. <i>Chaos, Solitons and Fractals</i> , 2023, 172, 113567. | 5.1 | 3 |

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 19 | Economic importance and structural robustness of the international pesticide trade networks. Journal of Management Science and Engineering, 2023, 8, 512-528. | 2.2 | 1 |
| 20 | Tail dependence structure and extreme risk spillover effects between the international agricultural futures and spot markets. Journal of International Financial Markets, Institutions and Money, 2023, 88, 101820. | 5.2 | 7 |
| 21 | A survey on football network analysis. Europhysics Letters, 2023, 143, 41001. | 2.1 | 0 |
| 22 | TESTING FOR INTRINSIC MULTIFRACTALITY IN THE GLOBAL GRAIN SPOT MARKET INDICES: A MULTIFRACTAL DETRENDED FLUCTUATION ANALYSIS. Fractals, 2023, 31, . | 3.1 | 10 |
| 23 | Quantifying the temporal stability of international fertilizer trade networks. Journal of Complex Networks, 2023, 11, . | 1.3 | 1 |
| 24 | Evolving community structure in the international pesticide trade networks. Heliyon, 2023, 9, e21076. | 3.6 | 0 |
| 25 | Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market. , 2022, , 551-565. | | 0 |
| 26 | Robustness of the international oil trade network under targeted attacks to economies. Energy, 2022, 251, 123939. | 9.3 | 23 |
| 27 | Predicting tail events in a RIA-EVT-Copula framework. Physica A: Statistical Mechanics and Its Applications, 2022, 600, 127524. | 3.0 | 0 |
| 28 | Correlation structure analysis of the global agricultural futures market. Research in International Business and Finance, 2022, 61, 101677. | 7.2 | 5 |
| 29 | How does economic policy uncertainty comove with stock markets: New evidence from symmetric thermal optimal path method. Physica A: Statistical Mechanics and Its Applications, 2022, 604, 127745. | 3.0 | 4 |
| 30 | Hierarchical contagions in the interdependent financial network. Journal of Financial Stability, 2022, 61, 101037. | 3.9 | 9 |
| 31 | The role of global economic policy uncertainty in predicting crude oil futures volatility: Evidence from a two-factor GARCH-MIDAS model. Resources Policy, 2022, 78, 102849. | 9.9 | 14 |
| 32 | Identifying oil market states based on structure and evolution of the international crude oil trade networks. International Journal of Modern Physics B, 2022, 36, . | 4.1 | 2 |
| 33 | Factor volatility spillover and its implications on factor premia. Journal of International Financial Markets, Institutions and Money, 2022, 80, 101631. | 5.2 | 7 |
| 34 | Do the global grain spot markets exhibit multifractal nature?. Chaos, Solitons and Fractals, 2022, 164, 112663. | 5.1 | 29 |
| 35 | Quantifying interconnectedness and centrality ranking among financial institutions with TVP-VAR framework. Empirical Economics, 2022, , . | 1.5 | 1 |
| 36 | A global economic policy uncertainty index from principal component analysis. Finance Research Letters, 2021, 40, 101686. | 6.2 | 36 |

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|----|---|-----|-----------|
| 37 | Order imbalance and stock returns: New evidence from the Chinese stock market. <i>Accounting and Finance</i> , 2021, 61, 2809-2836. | 3.3 | 5 |
| 38 | Cross-shareholding networks and stock price synchronicity: Evidence from China. <i>International Journal of Finance and Economics</i> , 2021, 26, 914-948. | 3.5 | 24 |
| 39 | The double-edged role of social learning: Flash crash and lower total volatility. <i>Journal of Economic Behavior and Organization</i> , 2021, 182, 405-420. | 2.2 | 2 |
| 40 | Regional Economic Convergence in China: A Comparative Study of Nighttime Light and GDP. <i>Frontiers in Physics</i> , 2021, 9, . | 2.0 | 16 |
| 41 | Sector connectedness in the Chinese stock markets. <i>Empirical Economics</i> , 2021, 62, 825-852. | 1.5 | 30 |
| 42 | Highway Freight Transportation Diversity of Cities Based on Radiation Models. <i>Entropy</i> , 2021, 23, 637. | 2.1 | 4 |
| 43 | Anatomizing the Elo transfer network of Weiqi players. <i>European Physical Journal B</i> , 2021, 94, . | 1.6 | 1 |
| 44 | Learning representation of stock traders and immediate price impacts. <i>Emerging Markets Review</i> , 2021, 48, 100791. | 4.3 | 2 |
| 45 | Microstructural Characteristics of the Weighted and Directed International Crop Trade Networks. <i>Entropy</i> , 2021, 23, 1250. | 2.1 | 11 |
| 46 | Horse race of weekly idiosyncratic momentum strategies with respect to various risk metrics: Evidence from the Chinese stock market. <i>North American Journal of Economics and Finance</i> , 2021, 58, 101478. | 3.9 | 4 |
| 47 | Identifying states of global financial market based on information flow network motifs. <i>North American Journal of Economics and Finance</i> , 2021, 58, 101459. | 3.9 | 10 |
| 48 | City logistics networks based on online freight orders in China. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 583, 126333. | 3.0 | 10 |
| 49 | Evolving efficiency and robustness of the international oil trade network. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2021, 2021, 103401. | 2.0 | 14 |
| 50 | Structure and Evolution of the International Pesticide Trade Networks. <i>Frontiers in Physics</i> , 2021, 9, . | 2.0 | 8 |
| 51 | An empirical behavioral order-driven model with price limit rules. <i>Financial Innovation</i> , 2021, 7, . | 7.7 | 1 |
| 52 | The performance of cooperation strategies for enhancing the efficiency of international oil trade networks. <i>Journal of Complex Networks</i> , 2021, 10, . | 1.3 | 5 |
| 53 | Modeling aggressive market order placements with Hawkes factor models. <i>PLoS ONE</i> , 2020, 15, e0226667. | 2.5 | 0 |
| 54 | Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. <i>Risk Management</i> , 2020, 22, 310-337. | 1.5 | 17 |

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|----|---|------|-----------|
| 55 | Predicting highway freight transportation networks using radiation models. Physical Review E, 2020, 102, . | 2.1 | 9 |
| 56 | News coverage and portfolio returns: Evidence from China. Pacific-Basin Finance Journal, 2020, 60, 101293. | 4.7 | 4 |
| 57 | Information Transfer between Stock Market Sectors: A Comparison between the USA and China. Entropy, 2020, 22, 194. | 2.1 | 26 |
| 58 | Information Flow Networks of Chinese Stock Market Sectors. IEEE Access, 2020, 8, 13066-13077. | 4.8 | 23 |
| 59 | Comparative analysis of layered structures in empirical investor networks and cellphone communication networks. EPJ Data Science, 2020, 9, . | 2.6 | 7 |
| 60 | Exponentially decayed double power-law distribution of Bitcoin trade sizes. Physica A: Statistical Mechanics and Its Applications, 2019, 535, 122380. | 3.0 | 7 |
| 61 | Multifractal analysis of financial markets: a review. Reports on Progress in Physics, 2019, 82, 125901. | 20.0 | 261 |
| 62 | Comparing selection strategies for engineering research hotspots. Physica A: Statistical Mechanics and Its Applications, 2019, 534, 122287. | 3.0 | 0 |
| 63 | NON-POISSON DONATION BEHAVIORS IN VIRTUAL WORLDS. Fractals, 2019, 27, 1950061. | 3.1 | 7 |
| 64 | Time series classification based on triadic time series motifs. International Journal of Modern Physics B, 2019, 33, 1950237. | 4.1 | 4 |
| 65 | Network analysis of the worldwide footballer transfer market. Europhysics Letters, 2019, 125, 18005. | 2.1 | 6 |
| 66 | Visibility graph analysis of economy policy uncertainty indices. Physica A: Statistical Mechanics and Its Applications, 2019, 531, 121748. | 3.0 | 29 |
| 67 | Triadic time series motifs. Europhysics Letters, 2019, 125, 18002. | 2.1 | 5 |
| 68 | Structural properties of statistically validated empirical information networks. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 747-756. | 3.0 | 3 |
| 69 | Comparing null models for testing multifractality in time series. Europhysics Letters, 2019, 125, 18001. | 2.1 | 1 |
| 70 | Tetradic motif profiles of horizontal visibility graphs. Communications in Nonlinear Science and Numerical Simulation, 2019, 72, 544-551. | 3.5 | 19 |
| 71 | Order imbalances and market efficiency: New evidence from the Chinese stock market. Emerging Markets Review, 2019, 38, 458-467. | 4.3 | 11 |
| 72 | Tail dependence networks of global stock markets. International Journal of Finance and Economics, 2019, 24, 558-567. | 3.5 | 66 |

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|----|--|-----|-----------|
| 73 | Gravity law in the Chinese highway freight transportation networks. EPJ Data Science, 2019, 8, . | 2.6 | 11 |
| 74 | A weekly sentiment index and the cross-section of stock returns. Finance Research Letters, 2018, 27, 135-139. | 6.2 | 28 |
| 75 | Cross-sectional fluctuation scaling in the high-frequency illiquidity of Chinese stocks. Europhysics Letters, 2018, 121, 58002. | 2.1 | 0 |
| 76 | The cooling-off effect of price limits in the Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2018, 505, 153-163. | 3.0 | 15 |
| 77 | Short term prediction of extreme returns based on the recurrence interval analysis. Quantitative Finance, 2018, 18, 353-370. | 1.7 | 17 |
| 78 | Forecasting extreme atmospheric events with a recurrence-interval-analysis-based autoregressive conditional duration model. Scientific Reports, 2018, 8, . | 3.7 | 3 |
| 79 | Statistical properties of the mutual transfer network among global football clubs. International Journal of Modern Physics B, 2018, 32, 1850320. | 4.1 | 4 |
| 80 | Engineering Fronts in 2018. Engineering, 2018, 4, 748-753. | 7.7 | 9 |
| 81 | Joint multifractal analysis based on wavelet leaders. Frontiers of Physics, 2017, 12, . | 4.3 | 53 |
| 82 | 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. | 5.2 | 41 |
| 83 | Power-law tails in the distribution of order imbalance. Physica A: Statistical Mechanics and Its Applications, 2017, 483, 201-208. | 3.0 | 2 |
| 84 | Time series momentum and contrarian effects in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2017, 483, 309-318. | 3.0 | 27 |
| 85 | 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. | 1.8 | 36 |
| 86 | 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. | 3.0 | 21 |
| 87 | MULTIFRACTAL CROSS WAVELET ANALYSIS. Fractals, 2017, 25, 1750054. | 3.1 | 59 |
| 88 | LINEAR AND NONLINEAR CORRELATIONS IN THE ORDER AGGRESSIVENESS OF CHINESE STOCKS. Fractals, 2017, 25, 1750041. | 3.1 | 11 |
| 89 | Limit-order book resiliency after effective market orders: spread, depth and intensity. Journal of Statistical Mechanics: Theory and Experiment, 2017, 2017, 073404. | 2.0 | 3 |
| 90 | Statistical properties of user activity fluctuations in virtual worlds. Chaos, Solitons and Fractals, 2017, 105, 271-278. | 5.1 | 9 |

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|-----|---|-----|-----------|
| 91 | Direct determination approach for the multifractal detrending moving average analysis. Physical Review E, 2017, 96, . | 2.1 | 23 |
| 92 | Individual position diversity in dependence socioeconomic networks increases economic output. EPJ Data Science, 2017, 6, . | 2.6 | 3 |
| 93 | Immediate price impact of a stock and its warrant: Power-law or logarithmic model?. International Journal of Modern Physics B, 2017, 31, 1750048. | 4.1 | 6 |
| 94 | Time-Varying Return Predictability in the Chinese Stock Market. Reports in Advances of Physical Sciences, 2017, 01, 1740002. | 0.6 | 14 |
| 95 | 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. | 1.7 | 26 |
| 96 | Analytic degree distributions of horizontal visibility graphs mapped from unrelated random series and multifractal binomial measures. Europhysics Letters, 2017, 119, 48008. | 2.1 | 19 |
| 97 | Temporal and spatial correlation patterns of air pollutants in Chinese cities. PLoS ONE, 2017, 12, e0182724. | 2.5 | 34 |
| 98 | Taylor's Law of Temporal Fluctuation Scaling in Stock Illiquidity. Fluctuation and Noise Letters, 2016, 15, 1650029. | 1.8 | 3 |
| 99 | Quantifying immediate price impact of trades based on the k-shell decomposition of stock trading networks. Europhysics Letters, 2016, 116, 28006. | 2.1 | 12 |
| 100 | Two-state Markov-chain Poisson nature of individual cellphone call statistics. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 073210. | 2.0 | 18 |
| 101 | Skill complementarity enhances heterophily in collaboration networks. Scientific Reports, 2016, 6, . | 3.7 | 70 |
| 102 | Early warning of large volatilities based on recurrence interval analysis in Chinese stock markets. Quantitative Finance, 2016, 16, 1713-1724. | 1.7 | 12 |
| 103 | Stylized facts of price gaps in limit order books. Chaos, Solitons and Fractals, 2016, 88, 48-58. | 5.1 | 6 |
| 104 | Correlation structure and principal components in the global crude oil market. Empirical Economics, 2016, 51, 1501-1519. | 1.5 | 37 |
| 105 | Computational Experiments Successfully Predict the Emergence of Autocorrelations in Ultra-High-Frequency Stock Returns. Computational Economics, 2016, 50, 579-594. | 2.1 | 23 |
| 106 | Detrended partial cross-correlation analysis of two nonstationary time series influenced by common external forces. Physical Review E, 2015, 91, . | 2.1 | 187 |
| 107 | Joint multifractal analysis based on the partition function approach: analytical analysis, numerical simulation and empirical application. New Journal of Physics, 2015, 17, 103020. | 2.8 | 72 |
| 108 | Weiqi games as a tree: Zipf's law of openings and beyond. Europhysics Letters, 2015, 110, 58004. | 2.1 | 5 |

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|-----|---|-----|-----------|
| 109 | Club convergence of house prices: Evidence from China's ten key cities. <i>International Journal of Modern Physics B</i> , 2015, 29, 1550181. | 4.1 | 24 |
| 110 | Profitability of Contrarian Strategies in the Chinese Stock Market. <i>PLoS ONE</i> , 2015, 10, e0137892. | 2.5 | 26 |
| 111 | Communication cliques in mobile phone calling networks. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2015, 2015, P11007. | 2.0 | 7 |
| 112 | EFFECTS OF POLYNOMIAL TRENDS ON DETRENDING MOVING AVERAGE ANALYSIS. <i>Fractals</i> , 2015, 23, 1550034. | 3.1 | 34 |
| 113 | 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. | 3.0 | 16 |
| 114 | Profitability of simple technical trading rules of Chinese stock exchange indexes. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2015, 439, 75-84. | 3.0 | 29 |
| 115 | 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. | 3.0 | 27 |
| 116 | Statistical Properties and Pre-Hit Dynamics of Price Limit Hits in the Chinese Stock Markets. <i>PLoS ONE</i> , 2015, 10, e0120312. | 2.5 | 20 |
| 117 | Wealth Share Analysis with "Fundamentalist/Chartist" Heterogeneous Agents. <i>Abstract and Applied Analysis</i> , 2014, 2014, 1-11. | 0.3 | 8 |
| 118 | Empirical properties of inter-cancellation durations in the Chinese stock market. <i>Frontiers in Physics</i> , 2014, 2, . | 2.0 | 6 |
| 119 | Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. <i>New Journal of Physics</i> , 2014, 16, 083038. | 2.8 | 41 |
| 120 | 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. | 1.3 | 10 |
| 121 | Network risk and forecasting power in phase-flipping dynamical networks. <i>Physical Review E</i> , 2014, 89, . | 2.1 | 24 |
| 122 | Extreme value statistics and recurrence intervals of NYMEX energy futures volatility. <i>Economic Modelling</i> , 2014, 36, 8-17. | 4.3 | 31 |
| 123 | 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. | 3.0 | 74 |
| 124 | A comparative analysis of the statistical properties of large mobile phone calling networks. <i>Scientific Reports</i> , 2014, 4, . | 3.7 | 32 |
| 125 | Systemic risk and spatiotemporal dynamics of the US housing market. <i>Scientific Reports</i> , 2014, 4, . | 3.7 | 80 |
| 126 | Triadic motifs in the dependence networks of virtual societies. <i>Scientific Reports</i> , 2014, 4, . | 3.7 | 20 |

| # | ARTICLE | IF | CITATIONS |
|-----|---|-----|-----------|
| 127 | Dynamic Evolution of Cross-Correlations in the Chinese Stock Market. PLoS ONE, 2014, 9, e97711. | 2.5 | 36 |
| 128 | Clarifications to questions and criticisms on the Johansenâ€‘Leditâ€‘Sornette financial bubble model. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 4417-4428. | 3.0 | 61 |
| 129 | The position profiles of order cancellations in an emerging stock market. Journal of Statistical Mechanics: Theory and Experiment, 2013, 2013, P04027. | 2.0 | 4 |
| 130 | Analysis of trade packages in the Chinese stock market. Quantitative Finance, 2013, 13, 1071-1089. | 1.7 | 7 |
| 131 | Calling patterns in human communication dynamics. Proceedings of the National Academy of Sciences of the United States of America, 2013, 110, 1600-1605. | 7.7 | 143 |
| 132 | Trading networks, abnormal motifs and stock manipulation. Quantitative Finance Letters, 2013, 1, 1-8. | 0.2 | 27 |
| 133 | Random matrix approach to the dynamics of stock inventory variations. New Journal of Physics, 2012, 14, 093025. | 2.8 | 12 |
| 134 | Universal price impact functions of individual trades in an order-driven market. Quantitative Finance, 2012, 12, 1253-1263. | 1.7 | 61 |
| 135 | Effects of long memory in the order submission process on the properties of recurrence intervals of large price fluctuations. Europhysics Letters, 2012, 98, 38003. | 2.1 | 39 |
| 136 | Comparing the performance of FA, DFA and DMA using different synthetic long-range correlated time series. Scientific Reports, 2012, 2, . | 3.7 | 155 |
| 137 | Determinants of immediate price impacts at the trade level in an emerging order-driven market. New Journal of Physics, 2012, 14, 023055. | 2.8 | 23 |
| 138 | Heterogeneity in initial resource configurations improves a network-based hybrid recommendation algorithm. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 5704-5711. | 3.0 | 27 |
| 139 | Finite-size effect and the components of multifractality in financial volatility. Chaos, Solitons and Fractals, 2012, 45, 147-155. | 5.1 | 131 |
| 140 | Statistical tests for power-law cross-correlated processes. Physical Review E, 2011, 84, . | 2.1 | 396 |
| 141 | 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. | 3.0 | 65 |
| 142 | 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. | 3.0 | 85 |
| 143 | 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. | 3.0 | 49 |
| 144 | Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. Physical Review E, 2011, 84, . | 2.1 | 209 |

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|-----|--|-----|-----------|
| 145 | Multifractal detrending moving-average cross-correlation analysis. <i>Physical Review E</i> , 2011, 84, . | 2.1 | 322 |
| 146 | The US Stock Market Leads the Federal Funds Rate and Treasury Bond Yields. <i>PLoS ONE</i> , 2011, 6, e22794. | 2.5 | 38 |
| 147 | Investment Strategies Used as Spectroscopy of Financial Markets Reveal New Stylized Facts. <i>PLoS ONE</i> , 2011, 6, e24391. | 2.5 | 16 |
| 148 | Superfamily classification of nonstationary time series based on DFA scaling exponents. <i>Journal of Physics A: Mathematical and Theoretical</i> , 2010, 43, 495005. | 2.3 | 19 |
| 149 | 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. | 3.0 | 131 |
| 150 | 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. | 3.0 | 5 |
| 151 | Complex stock trading network among investors. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010, 389, 4929-4941. | 3.0 | 60 |
| 152 | Long-term correlations and multifractality in trading volumes for Chinese stocks. <i>Physics Procedia</i> , 2010, 3, 1631-1640. | 1.3 | 16 |
| 153 | Empirical regularities of opening call auction in Chinese stock market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010, 389, 278-286. | 3.0 | 14 |
| 154 | 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. | 3.0 | 8 |
| 155 | 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. | 3.0 | 9 |
| 156 | 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. | 3.0 | 7 |
| 157 | Recurrence interval analysis of trading volumes. <i>Physical Review E</i> , 2010, 81, . | 2.1 | 28 |
| 158 | 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. | 2.3 | 83 |
| 159 | Recurrence interval analysis of high-frequency financial returns and its application to risk estimation. <i>New Journal of Physics</i> , 2010, 12, 075030. | 2.8 | 36 |
| 160 | Order flow dynamics around extreme price changes on an emerging stock market. <i>New Journal of Physics</i> , 2010, 12, 075037. | 2.8 | 21 |
| 161 | Detrending moving average algorithm for multifractals. <i>Physical Review E</i> , 2010, 82, . | 2.1 | 370 |
| 162 | Tests of nonuniversality of the stock return distributions in an emerging market. <i>Physical Review E</i> , 2010, 82, . | 2.1 | 33 |

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|-----|---|-----|-----------|
| 163 | 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. | 2.2 | 164 |
| 164 | Scaling and memory in the return intervals of energy dissipation rate in three-dimensional fully developed turbulence. <i>Physical Review E</i> , 2009, 80, . | 2.1 | 13 |
| 165 | Online-offline activities and game-playing behaviors of avatars in a massive multiplayer online role-playing game. <i>Europhysics Letters</i> , 2009, 88, 48007. | 2.1 | 24 |
| 166 | Emergence of long memory in stock volatility from a modified Mike-Farmer model. <i>Europhysics Letters</i> , 2009, 86, 48002. | 2.1 | 81 |
| 167 | The components of empirical multifractality in financial returns. <i>Europhysics Letters</i> , 2009, 88, 28004. | 2.1 | 168 |
| 168 | Scaling and memory in the return intervals of realized volatility. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 4787-4796. | 3.0 | 26 |
| 169 | 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 | 99 |
| 170 | Detrended fluctuation analysis of intertrade durations. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 433-440. | 3.0 | 50 |
| 171 | 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. | 3.0 | 62 |
| 172 | Statistical properties of volatility return intervals of Chinese stocks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 881-890. | 3.0 | 33 |
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