Salim Lahmiri

List of Publications by Year
in descending order

114 papers	3,350 citations	147566 31 h-index	174990 52 g-index
115 all docs	115 docs citations	115 times ranked	2326 citing authors

#	Article	IF	Citations
1	Cryptocurrency forecasting with deep learning chaotic neural networks. Chaos, Solitons and Fractals, 2019, 118, 35-40.	2.5	224
2	A variational mode decompoisition approach for analysis and forecasting of economic and financial time series. Expert Systems With Applications, 2016, 55, 268-273.	4.4	159
3	The impact of COVID-19 pandemic upon stability and sequential irregularity of equity and cryptocurrency markets. Chaos, Solitons and Fractals, 2020, 138, 109936.	2.5	131
4	Comparative study of ECG signal denoising by wavelet thresholding in empirical and variational mode decomposition domains. Healthcare Technology Letters, 2014, 1, 104-109.	1.9	124
5	Chaos, randomness and multi-fractality in Bitcoin market. Chaos, Solitons and Fractals, 2018, 106, 28-34.	2.5	123
6	Glioma detection based on multi-fractal features of segmented brain MRI by particle swarm optimization techniques. Biomedical Signal Processing and Control, 2017, 31, 148-155.	3.5	114
7	Comparing Variational and Empirical Mode Decomposition in Forecasting Day-Ahead Energy Prices. IEEE Systems Journal, 2017, 11, 1907-1910.	2.9	109
8	Long-range memory, distributional variation and randomness of bitcoin volatility. Chaos, Solitons and Fractals, 2018, 107, 43-48.	2.5	109
9	Long memory in international financial markets trends and short movements during 2008 financial crisis based on variational mode decomposition and detrended fluctuation analysis. Physica A: Statistical Mechanics and Its Applications, 2015, 437, 130-138.	1.2	90
10	Performance of machine learning methods in diagnosing Parkinsonâ€™s disease based on dysphonia measures. Biomedical Engineering Letters, 2018, 8, 29-39.	2.1	89
11	Detection of Parkinsonâ€™s disease based on voice patterns ranking and optimized support vector machine. Biomedical Signal Processing and Control, 2019, 49, 427-433.	3.5	84
12	Accurate Classification of Seizure and Seizure-Free Intervals of Intracranial EEG Signals From Epileptic Patients. IEEE Transactions on Instrumentation and Measurement, 2019, 68, 791-796.	2.4	77
13	Intraday stock price forecasting based on variational mode decomposition. Journal of Computational Science, 2016, 12, 23-27.	1.5	75
14	Minute-ahead stock price forecasting based on singular spectrum analysis and support vector regression. Applied Mathematics and Computation, 2018, 320, 444-451.	1.4	64
15	Performance of machine learning methods applied to structural MRI and ADAS cognitive scores in diagnosing Alzheimerâ€™s disease. Biomedical Signal Processing and Control, 2019, 52, 414-419.	3.5	63
16	Generalized Hurst exponent estimates differentiate EEG signals of healthy and epileptic patients. Physica A: Statistical Mechanics and Its Applications, 2018, 490, 378-385.	1.2	56
17	Hybrid Discrete Wavelet Transform and Gabor Filter Banks Processing for Features Extraction from Biomedical Images. Journal of Medical Engineering, 2013, 2013, 1-13.	1.1	55
18	Wavelet low- and high-frequency components as features for predicting stock prices with backpropagation neural networks. Journal of King Saud University - Computer and Information Sciences, 2014, 26, 218-227.	2.7	52

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19	The high frequency multifractal properties of Bitcoin. Physica A: Statistical Mechanics and Its Applications, 2019, 520, 62-71.	1.2	49
20	Biomedical image denoising using variational mode decomposition. , 2014, , .		47
21	New approach for automatic classification of Alzheimer's disease, mild cognitive impairment and healthy brain magnetic resonance images. Healthcare Technology Letters, 2014, 1, 32-36.	1.9	44
22	Image characterization by fractal descriptors in variational mode decomposition domain: Application to brain magnetic resonance. Physica A: Statistical Mechanics and Its Applications, 2016, 456, 235-243.	1.2	44
23	Intelligent forecasting with machine learning trading systems in chaotic intraday Bitcoin market. Chaos, Solitons and Fractals, 2020, 133, 109641.	2.5	43
24	Modeling and predicting historical volatility in exchange rate markets. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 387-395.	1.2	40
25	A study on chaos in crude oil markets before and after 2008 international financial crisis. Physica A: Statistical Mechanics and Its Applications, 2017, 466, 389-395.	1.2	39
26	A weighted bio-signal denoising approach using empirical mode decomposition. Biomedical Engineering Letters, 2015, 5, 131-139.	2.1	38
27	Variational mode decomposition based approach for accurate classification of color fundus images with hemorrhages. Optics and Laser Technology, 2017, 96, 243-248.	2.2	38
28	Nonlinear dynamics of equity, currency and commodity markets in the aftermath of the global financial crisis. Chaos, Solitons and Fractals, 2017, 103, 342-346.	2.5	38
29	Renyi entropy and mutual information measurement of market expectations and investor fear during the COVID-19 pandemic. Chaos, Solitons and Fractals, 2020, 139, 110084.	2.5	38
30	Multifractal analysis of Moroccan family business stock returns. Physica A: Statistical Mechanics and Its Applications, 2017, 486, 183-191.	1.2	36
31	Can machine learning approaches predict corporate bankruptcy? Evidence from a qualitative experimental design. Quantitative Finance, 2019, 19, 1569-1577.	0.9	36
32	Randomness, Informational Entropy, and Volatility Interdependencies among the Major World Markets: The Role of the COVID-19 Pandemic. Entropy, 2020, 22, 833.	1.1	35
33	Clustering of Casablanca stock market based on hurst exponent estimates. Physica A: Statistical Mechanics and Its Applications, 2016, 456, 310-318.	1.2	34
34	On fractality and chaos in Moroccan family business stock returns and volatility. Physica A: Statistical Mechanics and Its Applications, 2017, 473, 29-39.	1.2	33
35	Gait Nonlinear Patterns Related to Parkinsonâ€™s Disease and Age. IEEE Transactions on Instrumentation and Measurement, 2019, 68, 2545-2551.	2.4	30
36	Interest rate next-day variation prediction based on hybrid feedforward neural network, particle swarm optimization, and multiresolution techniques. Physica A: Statistical Mechanics and Its Applications, 2016, 444, 388-396.	1.2	28

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37	An accurate system to distinguish between normal and abnormal electroencephalogram records with epileptic seizure free intervals. Biomedical Signal Processing and Control, 2018, 40, 312-317.	3.5	27
38	Alzheimerâ€™s Disease Detection in Brain Magnetic Resonance Images Using Multiscale Fractal Analysis. ISRN Radiology, 2013, 2013, 1-7.	1.2	26
39	Hybrid deep learning convolutional neural networks and optimal nonlinear support vector machine to detect presence of hemorrhage in retina. Biomedical Signal Processing and Control, 2020, 60, 101978.	3.5	26
40	Disturbances and complexity in volatility time series. Chaos, Solitons and Fractals, 2017, 105, 38-42.	2.5	25
41	A Technical Analysis Information Fusion Approach for Stock Price Analysis and Modeling. Fluctuation and Noise Letters, 2018, 17, 1850007.	1.0	25
42	Investigating existence of chaos in short and long term dynamics of Moroccan exchange rates. Physica A: Statistical Mechanics and Its Applications, 2017, 465, 655-661.	1.2	23
43	Big data analytics using multi-fractal wavelet leaders in high-frequency Bitcoin markets. Chaos, Solitons and Fractals, 2020, 131, 109472.	2.5	23
44	Performance assessment of ensemble learning systems in financial data classification. Intelligent Systems in Accounting, Finance and Management, 2020, 27, 3-9.	2.8	23
45	The effect of COVID-19 on long memory in returns and volatility of cryptocurrency and stock markets. Chaos, Solitons and Fractals, 2021, 151, 111221.	2.5	23
46	Clustering of short and long-term co-movements in international financial and commodity markets in wavelet domain. Physica A: Statistical Mechanics and Its Applications, 2017, 486, 947-955.	1.2	22
47	Intelligent Ensemble Forecasting System of Stock Market Fluctuations Based on Symetric and Asymetric Wavelet Functions. Fluctuation and Noise Letters, 2015, 14, 1550033.	1.0	21
48	Features selection, data mining and finacial risk classification: a comparative study. Intelligent Systems in Accounting, Finance and Management, 2016, 23, 265-275.	2.8	21
49	MULTIFRACTAL IN VOLATILITY OF FAMILY BUSINESS STOCKS LISTED ON CASABLANCA STOCK EXCHANGE. Fractals, 2017, 25, 1750014.	1.8	21
50	Asymmetric and persistent responses in price volatility of fertilizers through stable and unstable periods. Physica A: Statistical Mechanics and Its Applications, 2017, 466, 405-414.	1.2	20
51	Deep Learning Forecasting in Cryptocurrency High-Frequency Trading. Cognitive Computation, 2021, 13, 485-487.	3.6	20
52	Characterization of infant healthy and pathological cry signals in cepstrum domain based on approximate entropy and correlation dimension. Chaos, Solitons and Fractals, 2021, 143, 110639.	2.5	20
53	Deep learning systems for automatic diagnosis of infant cry signals. Chaos, Solitons and Fractals, 2022, 154, 111700.	2.5	20
54	Forecasting Direction of the S&P500 Movement Using Wavelet Transform and Support Vector Machines. International Journal of Strategic Decision Sciences, 2013, 4, 79-89.	0.0	19

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55	Automated detection of circinate exudates in retina digital images using empirical mode decomposition and the entropy and uniformity of the intrinsic mode functions. Biomedizinische Technik, 2014, 59, 357-66.	0.9	19
56	Decomposing the persistence structure of Islamic and green crypto-currencies with nonlinear stepwise filtering. Chaos, Solitons and Fractals, 2019, 127, 334-341.	2.5	18
57	Classification of brain MRI using the LH and HL wavelet transform sub-bands. , 2011, , .		17
58	Computational Analyses of Arteriovenous Malformations in Neuroimaging. Journal of Neuroimaging, 2015, 25, 354-360.	1.0	17
59	MULTIFRACTALS IN WESTERN MAJOR STOCK MARKETS HISTORICAL VOLATILITIES IN TIMES OF FINANCIAL CRISIS. Fractals, 2017, 25, 1750010.	1.8	17
60	Cointegration and causal linkages in fertilizer markets across different regimes. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 181-189.	1.2	17
61	Entropy-Based Technical Analysis Indicators Selection for International Stock Markets Fluctuations Prediction Using Support Vector Machines. Fluctuation and Noise Letters, 2014, 13, 1450013.	1.0	16
62	Highâ€frequencyâ€based features for low and high retina haemorrhage classification. Healthcare Technology Letters, 2017, 4, 20-24.	1.9	16
63	Exploring Information Categories and Artificial Neural Networks Numerical Algorithms in S&P500 Trend Prediction. International Journal of Strategic Decision Sciences, 2014, 5, 76-94.	0.0	16
64	A twoâ€step system for direct bank telemarketing outcome classification. Intelligent Systems in Accounting, Finance and Management, 2017, 24, 49-55.	2.8	14
65	Multi-fluctuation nonlinear patterns of European financial markets based on adaptive filtering with application to family business, green, Islamic, common stocks, and comparison with Bitcoin, NASDAQ, and VIX. Physica A: Statistical Mechanics and Its Applications, 2020, 538, 122858.	1.2	14
66	A Supervised Classification System of Financial Data Based on Wavelet Packet and Neural Networks. International Journal of Strategic Decision Sciences, 2013, 4, 72-84.	0.0	13
67	An EGARCH-BPNN system for estimating and predicting stock market volatility in Morocco and Saudi Arabia: The effect of trading volume. Management Science Letters, 2012, 2, 1317-1324.	0.8	12
68	Detrended fluctuation analysis of brain hemisphere magnetic resonnance images to detect cerebral arteriovenous malformations. , 2014, , .		12
69	INVESTIGATING LONG-RANGE DEPENDENCE IN AMERICAN TREASURY BILLS VARIATIONS AND VOLATILITIES DURING STABLE AND UNSTABLE PERIODS. Fractals, 2016, 24, 1650025.	1.8	12
70	Time-dependent complexity measurement of causality in international equity markets: A spatial approach. Chaos, Solitons and Fractals, 2018, 116, 215-219.	2.5	12
71	Nonlinear analysis of Casablanca Stock Exchange, Dow Jones and S&P500 industrial sectors with a comparison. Physica A: Statistical Mechanics and Its Applications, 2020, 539, 122923.	1.2	12
72	Automated pathologies detection in retina digital images based on complex continuous wavelet transform phase angles. Healthcare Technology Letters, 2014, 1, 104-108.	1.9	11

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73	Time-varying self-similarity in alternative investments. Chaos, Solitons and Fractals, 2018, 111, 1-5.	2.5	11
74	Hybrid discrete wavelet transform and Gabor filter banks processing for mammogram features extraction. , 2011, , .		10
75	Automatic brain MR images diagnosis based on edge fractal dimension and spectral energy signature. , 2012, 2012, 6243-6.		10
76	Multi-Scaling Analysis of the S&P500 under Different Regimes in Wavelet Domain. International Journal of Strategic Decision Sciences, 2014, 5, 43-55.	0.0	10
77	Parkinsonâ€™s disease detection based on dysphonia measurements. Physica A: Statistical Mechanics and Its Applications, 2017, 471, 98-105.	1.2	10
78	A predictive system integrating intrinsic mode functions, artificial neural networks, and genetic algorithms for forecasting S&P500 intraâ€day data. Intelligent Systems in Accounting, Finance and Management, 2020, 27, 55-65.	2.8	10
79	Automatic detection of Alzheimer disease in brain magnetic resonance images using fractal features. , 2013, , .		9
80	An Artificial Neural Networks Based Ensemble System to Forecast Bitcoin Daily Trading Volume. , 2020, , .		8
81	DWT and RT-based approach for feature extraction and classification of mammograms with SVM. , 2011, , .		7
82	Randomness in denoised stock returns: The case of Moroccan family business companies. Physics Letters, Section A: General, Atomic and Solid State Physics, 2018, 382, 554-560.	0.9	7
83	Nonlinear statistical properties of fMRI signals in human visual cortex during resting-state. Physics Letters, Section A: General, Atomic and Solid State Physics, 2018, 382, 2326-2333.	0.9	7
84	Hybrid cosine and Radon transform-based processing for digital mammogram feature extraction and classification with SVM. , 2011, 2011, 5104-7.		6
85	A clustering approach to examine the dynamics of the NASDAQ topology in times of crisis. Management Science Letters, 2012, 2, 2113-2118.	0.8	6
86	Fractal-based arteriovenous malformations detection in brain magnetic resonance images. , 2014, , .		6
87	Combined partial differential equation filtering and particle swarm optimization for noisy biomedical image segmentation. , 2016, , .		6
88	Modelling volatility persistence under stochasticity assumptions: evidence from common and alternative investments. Chaos, Solitons and Fractals, 2018, 114, 158-163.	2.5	6
89	Complexity measures of high oscillations in phonocardiogram as biomarkers to distinguish between normal heart sound and pathological murmur. Chaos, Solitons and Fractals, 2022, 154, 111610.	2.5	6
90	Estimating the risk-return tradeoff in MENA Stock Markets. Decision Science Letters, 2013, 2, 119-124.	0.5	5

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91	An accurate automatic system for distinguishing neuropathy and healthy electromyography signals. , 2017, , .		5
92	Statistical features selection from intrinsic mode functions for pathologies detection in retina digital images. , 2012, , .		4
93	An application of the empirical mode decomposition to brain magnetic resonance images classification. , 2013, , .		4
94	The Informational Dynamics of Meanâ€'Variance Relationships in Fertilizer Markets: An Entropic Investigation. Entropy, 2018, 20, 677.	1.1	4
95	Is anti-herding behavior spurious?. Finance Research Letters, 2019, 29, 379-383.	3.4	4
96	On Simulation Performance of Feedforward and NARX Networks Under Different Numerical Training Algorithms. Advances in Systems Analysis, Software Engineering, and High Performance Computing Book Series, 2016, , 171-183.	0.5	4
97	A Sequential Probabilistic System for Bankruptcy Data Classification. Advances in Logistics, Operations, and Management Science Book Series, 2016, , 138-147.	0.3	4
98	A LOOK AT SHORT- AND LONG-TERM NONLINEAR DYNAMICS IN FAMILY BUSINESS STOCK RETURNS LISTED ON CASABLANCA STOCK EXCHANGE. Fractals, 2019, 27, 1950140.	1.8	3
99	Practical Machine Learning in Financial Market Trend Prediction. Advances in Business Information Systems and Analytics Book Series, 2014, , 206-217.	0.3	3
100	Economic Decision Making, Emotion, and Prefrontal Cortex. Advances in Psychology, Mental Health, and Behavioral Studies, 2016, , 122-131.	0.1	3
101	Pathology grading in retina digital images using student-adjusted empirical mode decomposition and power law statistics. , 2015, , .		2
102	An adaptive sequential-filtering learning system for credit risk modeling. Soft Computing, 2021, 25, 8817-8824.	2.1	2
103	MULTI-SCALE ANALYSIS REVEALS DIFFERENT PATTERNS IN TECHNICAL INDICATORS OF BLOCKCHAIN. Fractals, 2021, 29, .	1.8	2
104	Prediction of International Stock Markets Based on Hybrid Intelligent Systems. Advances in Knowledge Acquisition, Transfer and Management Book Series, 2016, , 110-124.	0.1	2
105	An EMD-SVM screening system for retina digital images: The effect of kernels and parameters. , 2012, , .		1
106	An empirical mode decomposition approach for automatic diagnosis of retina digital images. , 2012, , .		1
107	A comparison of four PDE-spatial denoising systems for molecular images. , 2017, , .		1
108	Information Technology Outsourcing Risk Factors and Provider Selection. Advances in Information Security, Privacy, and Ethics Book Series, 0, , 214-228.	0.4	1

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109	Fractals in Neuroimaging. Springer Series in Computational Neuroscience, 2016, , 295-309.	0.3	1
110	Causal influences between spontaneous fluctuations in resting state fMRI of central and peripheral eccentricity representations in the human visual cortex. Physica A: Statistical Mechanics and Its Applications, 2018, 512, 756-762.	1.2	0
111	On The Risk-Return Relationship in European and MENA Major Stock Markets During the 2008 Financial Crisis. Advances in Finance, Accounting, and Economics, 2016, , 252-264.	0.3	0
112	Economic Decision Making, Emotion, and Prefrontal Cortex. , 2018, , 466-476.		0
113	Emerging Markets Reward Risk. , 2018, , 421-433.		0
114	Prediction of International Stock Markets Based on Hybrid Intelligent Systems. , 0, , 1651-1667.		0