Jae Woo Lee

List of Publications by Year
in descending order

15 papers	350 citations	933447 10 h-index	996975 15 g-index
15 all docs	15 docs citations	15 times ranked	241 citing authors

#	Article	IF	Citations
1	Effects of global financial crisis on network structure in a local stock market. Physica A: Statistical Mechanics and Its Applications, 2014, 407, 135-143.	2.6	103
2	Correlation and network topologies in global and local stock indices. Physics Letters, Section A: General, Atomic and Solid State Physics, 2014, 378, 2482-2489.	2.1	84
3	Random matrix theory and cross-correlations in global financial indices and local stock market indices. Journal of the Korean Physical Society, 2013, 62, 569-574.	0.7	32
4	State and Network Structures of Stock Markets Around the Global Financial Crisis. Computational Economics, 2018, 51, 195-210.	2.6	31
5	Structural changes in the minimal spanning tree and the hierarchical network in the Korean stock market around the global financial crisis. Journal of the Korean Physical Society, 2015, 66, 1153-1159.	0.7	17
6	Dynamic of consumer groups and response of commodity markets by principal component analysis. Physica A: Statistical Mechanics and Its Applications, 2017, 482, 337-344.	2.6	13
7	Agent-Based Models in Social Physics. Journal of the Korean Physical Society, 2018, 72, 1272-1280.	0.7	13
8	State and group dynamics of world stock market by principal component analysis. Physica A: Statistical Mechanics and Its Applications, 2016, 450, 85-94.	2.6	12
9	The persistence probability and the priceâ€"price correlation functions in the Korean stock market. Computer Physics Communications, 2011, 182, 243-244.	7.5	11
10	Estimation of Infection Rate and Predictions of Disease Spreading Based on Initial Individuals Infected With COVID-19. Frontiers in Physics, 2020, 8, .	2.1	11
11	Systemic risk and hierarchical transitions of financial networks. Chaos, 2017, 27, 063107.	2.5	10
12	Application of principal component analysis on temporal evolution of COVID-19. PLoS ONE, 2021, 16, e0260899.	2.5	5
13	Changes of hierarchical network in local and world stock market. Journal of the Korean Physical Society, 2017, 71, 444-451.	0.7	4
14	Financial states of world financial and commodities markets around sovereign debt crisis. Journal of the Korean Physical Society, 2017, 71, 733-739.	0.7	2
15	Fractality and Multifractality in a Stock Marketâ€™s Nonstationary Financial Time Series. Journal of the Korean Physical Society, 2020, 77, 186-196.	0.7	2