

Wen-Jie Xie

List of Publications by Year in descending order

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Version: 2024-02-01

38
papers

1,137
citations

471509

17
h-index

395702

33
g-index

38
all docs

38
docs citations

38
times ranked

775
citing authors

#	ARTICLE	IF	CITATIONS
1	Multifractal analysis of financial markets: a review. Reports on Progress in Physics, 2019, 82, 125901.	20.1	210
2	Calling patterns in human communication dynamics. Proceedings of the National Academy of Sciences of the United States of America, 2013, 110, 1600-1605.	7.1	147
3	Systemic risk and spatiotemporal dynamics of the US housing market. Scientific Reports, 2014, 4, 3655.	3.3	77
4	Testing the weak-form efficiency of the WTI crude oil futures market. Physica A: Statistical Mechanics and Its Applications, 2014, 405, 235-244.	2.6	74
5	Skill complementarity enhances heterophily in collaboration networks. Scientific Reports, 2016, 6, 18727.	3.3	71
6	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	70
7	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.	2.6	61
8	Correlation structure and principal components in the global crude oil market. Empirical Economics, 2016, 51, 1501-1519.	3.0	34
9	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.	1.5	33
10	A comparative analysis of the statistical properties of large mobile phone calling networks. Scientific Reports, 2014, 4, 5132.	3.3	32
11	Extreme value statistics and recurrence intervals of NYMEX energy futures volatility. Economic Modelling, 2014, 36, 8-17.	3.8	30
12	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.	2.6	27
13	Trading networks, abnormal motifs and stock manipulation. Quantitative Finance Letters, 2013, 1, 1-8.	0.2	24
14	Club convergence of house prices: Evidence from China's ten key cities. International Journal of Modern Physics B, 2015, 29, 1550181.	2.0	23
15	Early warning model based on correlated networks in global crude oil markets. Physica A: Statistical Mechanics and Its Applications, 2018, 490, 1335-1343.	2.6	21
16	Triadic motifs in the dependence networks of virtual societies. Scientific Reports, 2014, 4, 5244.	3.3	20
17	Two-state Markov-chain Poisson nature of individual cellphone call statistics. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 073210.	2.3	20
18	Tetradic motif profiles of horizontal visibility graphs. Communications in Nonlinear Science and Numerical Simulation, 2019, 72, 544-551.	3.3	18

#	ARTICLE	IF	CITATIONS
19	Analytic degree distributions of horizontal visibility graphs mapped from unrelated random series and multifractal binomial measures. <i>Europhysics Letters</i> , 2017, 119, 48008.	2.0	17
20	Statistical Properties and Pre-Hit Dynamics of Price Limit Hits in the Chinese Stock Markets. <i>PLoS ONE</i> , 2015, 10, e0120312.	2.5	17
21	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.	2.6	14
22	Robustness of the international oil trade network under targeted attacks to economies. <i>Energy</i> , 2022, 251, 123939.	8.8	13
23	Quantifying immediate price impact of trades based on the k-shell decomposition of stock trading networks. <i>Europhysics Letters</i> , 2016, 116, 28006.	2.0	11
24	Evolving efficiency and robustness of the international oil trade network. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2021, 2021, 103401.	2.3	11
25	Statistical properties of user activity fluctuations in virtual worlds. <i>Chaos, Solitons and Fractals</i> , 2017, 105, 271-278.	5.1	10
26	Identifying states of global financial market based on information flow network motifs. <i>North American Journal of Economics and Finance</i> , 2021, 58, 101459.	3.5	9
27	Predicting highway freight transportation networks using radiation models. <i>Physical Review E</i> , 2020, 102, 052314.	2.1	8
28	Communication cliques in mobile phone calling networks. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2015, 2015, P11007.	2.3	7
29	Structure and Evolution of the International Pesticide Trade Networks. <i>Frontiers in Physics</i> , 2021, 9, .	2.1	7
30	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.	2.6	5
31	Triadic time series motifs. <i>Europhysics Letters</i> , 2019, 125, 18002.	2.0	4
32	Individual position diversity in dependence socioeconomic networks increases economic output. <i>EPL Data Science</i> , 2017, 6, .	2.8	3
33	Time series classification based on triadic time series motifs. <i>International Journal of Modern Physics B</i> , 2019, 33, 1950237.	2.0	3
34	The performance of cooperation strategies for enhancing the efficiency of international oil trade networks. <i>Journal of Complex Networks</i> , 2021, 10, .	1.8	3
35	Identifying oil market states based on structure and evolution of the international crude oil trade networks. <i>International Journal of Modern Physics B</i> , 2022, 36, .	2.0	2
36	Systemic Risk and Trading Strategy Based on Correlation-Based Networks in Stock Markets. <i>Fluctuation and Noise Letters</i> , 2020, 19, 2050028.	1.5	1

#	ARTICLE	IF	CITATIONS
37	Learning representation of stock traders and immediate price impacts. Emerging Markets Review, 2021, 48, 100791.	4.4	0
38	Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market. , 2022, , 551-565.		0