Irena Vodenska

List of Publications by Year
in descending order

29 papers	826 citations	623574 14 h-index	501076 28 g-index
31 all docs	31 docs citations	31 times ranked	684 citing authors

#	Article	IF	Citations
1	Cascading Failures in Bi-partite Graphs: Model for Systemic Risk Propagation. Scientific Reports, 2013, 3, 1219.	1.6	155
2	Partial correlation analysis: applications for financial markets. Quantitative Finance, 2015, 15, 569-578.	0.9	123
3	Evaluation of Sentiment Analysis in Finance: From Lexicons to Transformers. IEEE Access, 2020, 8, 131662-131682.	2.6	115
4	Multiple tipping points and optimal repairing in interacting networks. Nature Communications, 2016, 7, 10850.	5.8	79
5	Enhanced news sentiment analysis using deep learning methods. Journal of Computational Social Science, 2019, 2, 33-46.	1.4	77
6	Interdependencies and Causalities in Coupled Financial Networks. PLoS ONE, 2016, 11, e0150994.	1.1	29
7	Identifying influential directors in the United States corporate governance network. Physical Review E, 2011, 84, 046101.	0.8	27
8	Comparison between volatility return intervals of the S&PÂ500 index and two common models. European Physical Journal B, 2008, 61, 217-223.	0.6	23
9	Cohesiveness in Financial News and its Relation to Market Volatility. Scientific Reports, 2014, 4, 5038.	1.6	23
10	Community Analysis of Global Financial Markets. Risks, 2016, 4, 13.	1.3	22
11	Digital Learning Impact Factors: Student Satisfaction and Performance in Online Courses. International Journal of Information and Education Technology, 2014, 4, 356-359.	0.9	22
12	COUPLED NETWORK APPROACH TO PREDICTABILITY OF FINANCIAL MARKET RETURNS AND NEWS SENTIMENTS. International Journal of Theoretical and Applied Finance, 2015, 18, 1550043.	0.2	19
13	Socio-Economic Impact of the Covid-19 Pandemic in the U.S.. Entropy, 2021, 23, 673.	1.1	19
14	From stress testing to systemic stress testing: The importance of macroprudential regulation. Journal of Financial Stability, 2021, 52, 100803.	2.6	12
15	Relationship between Macroeconomic Indicators and Economic Cycles in U.S.. Scientific Reports, 2020, 10, 8420.	1.6	11
16	Systemic stress test model for shared portfolio networks. Scientific Reports, 2021, 11, 3358.	1.6	7
17	Economic and political effects on currency clustering dynamics. Quantitative Finance, 2019, 19, 705-716.	0.9	6
18	Inferring Short-Term Volatility Indicators from the Bitcoin Blockchain. Studies in Computational Intelligence, 2019, , 508-520.	0.7	5

#	Article	IF	Citations
19	Confidence and self-attribution bias in an artificial stock market. PLoS ONE, 2017, 12, e0172258.	1.1	5
20	Erratum to â€œSystemic risk and structural changes in a bipartite bank network: a new perspective on the Japanese banking crisis of the 1990sâ€• Journal of Complex Networks, 2017, 5, 512-512.	1.1	4
21	Effects of decentralization of primary health care on diabetes mellitus in Brazil. Public Health, 2019, 166, 108-120.	1.4	4
22	Interdependence, Vulnerability and Contagion in Financial and Economic Networks. New Economic Windows, 2019, , 101-116.	1.0	3
23	Classification of Paper Values Based on Citation Rank and PageRank. Journal of Data and Information Science, 2020, 5, 57-70.	0.5	3
24	Analysis of Cryptocurrency Interdependencies. , 2021, , .		3
25	Systemic Risk and Vulnerabilities of Bank Networks. SSRN Electronic Journal, 0, , .	0.4	2
26	New Measures of Journal Impact Based on the Number of Citations and PageRank. Journal of Digital Information Management, 2019, 18, 11.	0.2	2
27	A New Look at Calendar Anomalies: Multifractality and Day-of-the-Week Effect. Entropy, 2022, 24, 562.	1.1	2
28	Systemic risk and structural changes in a bipartite bank network: a new perspective on the Japanese banking crisis of the 1990s. Journal of Complex Networks, 2016, , cnw018.	1.1	1
29	Economic and Political Effects on Currency Clustering Dynamics. SSRN Electronic Journal, 2017, , .	0.4	0