Rosangela Ballini

List of Publications by Year
in descending order

76 papers	849 citations	840776 11 h-index	610901 24 g-index
77 all docs	77 docs citations	77 times ranked	548 citing authors

#	Article	IF	Citations
1	Adaptive fuzzy modeling of interval-valued stream data and application in cryptocurrencies prediction. Neural Computing and Applications, 2023, 35, 7149-7159.	5.6	9
2	Functional Fuzzy Rule-Based Modeling for Interval-Valued Data: An Empirical Application for Exchange Rates Forecasting. Computational Economics, 2021, 57, 743-771.	2.6	8
3	Probabilistic Forecasting With Fuzzy Time Series. IEEE Transactions on Fuzzy Systems, 2020, 28, 1771-1784.	9.8	51
4	A Fuzzy Model for Interval-Valued Time Series Modeling and Application in Exchange Rate Forecasting. Communications in Computer and Information Science, 2020, , 41-53.	0.5	1
5	Efeito das operaÃ§Ãµes de hedge e especulaÃ§Ã£o sobre a volatilidade dos preÃ§os de commodities agrÃcolas nos EUA. Economia Aplicada, 2020, 24, 343-366.	0.1	0
6	Fuzzy Rule-Based Modeling for Interval-Valued Data: An Application to High and Low Stock Prices Forecasting. , 2019, , 403-424.		0
7	A fuzzy inference system modeling approach for interval-valued symbolic data forecasting. Knowledge-Based Systems, 2019, 164, 139-149.	7.1	14
8	Kernel Evolving Participatory Fuzzy Modeling for Time Series Forecasting. , 2018, , .		8
9	Fuzzy rule-based modeling for interval-valued time series prediction. , 2018, , .		1
10	Evolving fuzzy modelling for yield curve forecasting. International Journal of Economics and Business Research, 2018, 15, 290.	0.2	3
11	Evolving Possibilistic Fuzzy Modeling for Realized Volatility Forecasting With Jumps. IEEE Transactions on Fuzzy Systems, 2017, 25, 302-314.	9.8	39
12	Evolving possibilistic fuzzy modelling. Journal of Statistical Computation and Simulation, 2017, 87, 1446-1466.	1.2	4
13	An evolving possibilistic fuzzy modeling approach for Value-at-Risk estimation. Applied Soft Computing Journal, 2017, 60, 820-830.	7.2	11
14	Evolving participatory learning fuzzy modeling for financial interval time series forecasting. , 2017, , .		7
15	Interval fuzzy rule-based modeling approach for financial time series forecasting. , 2017, , .		2
16	Value-at-risk modeling and forecasting with range-based volatility models: empirical evidence. Revista Contabilidade E Financas, 2017, 28, 361-376.	0.4	3
17	Evolving Possibilistic Fuzzy Modeling andÂApplication in Value-at-Risk Estimation. Studies in Fuzziness and Soft Computing, 2017, , 119-139.	0.8	0
18	Stock market volatility prediction using possibilistic fuzzy modelling. International Journal of Innovative Computing and Applications, 2016, 7, 181.	0.2	1

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19	A differential evolution algorithm for yield curve estimation. Mathematics and Computers in Simulation, 2016, 129, 10-30.	4.4	10
20	Evolving granular analytics for interval time series forecasting. Granular Computing, 2016, 1, 213-224.	8.0	92
21	Evolving possibilistic fuzzy modeling for equity options pricing. , 2016, , .		0
22	Participatory Learning Fuzzy Clustering for Interval-Valued Data. Communications in Computer and Information Science, 2016, , 687-698.	0.5	6
23	Evolving Fuzzy-GARCH Approach for Financial Volatility Modeling and Forecasting. Computational Economics, 2016, 48, 379-398.	2.6	18
24	Stock market volatility prediction using possibilistic fuzzy modeling. , 2015, , .		0
25	Analysis of the emission of American Depositary Receipts of Brazilian companies through the extraction of linguistic summaries. , 2015, , .		1
26	Evolving possibilistic fuzzy modeling. , 2015, , .		5
27	Evolving possibilistic fuzzy modeling for financial interval time series forecasting. , 2015, , .		8
28	LINEAR DECAYING WEIGHTS FOR TIME SERIES SMOOTHING: AN ANALYSIS. International Journal of Uncertainty, Fuzziness and Knowlege-Based Systems, 2014, 22, 23-40.	1.9	4
29	Recursive possibilistic fuzzy modeling. , 2014, , .		14
30	Evolving hybrid neural fuzzy network for realized volatility forecasting with jumps. , 2014, , .		13
31	Enhanced evolving participatory learning fuzzy modeling: an application for asset returns volatility forecasting. Evolving Systems, 2014, 5, 75-88.	3.9	41
32	Exchange rate forecasting using echo state networks for trading strategies. , 2014, , .		3
33	Evolving Hybrid Neural Fuzzy Network for System Modeling and Time Series Forecasting. , 2013, , .		11
34	Simplified evolving rule-based fuzzy modeling of realized volatility forecasting with jumps. , 2013, , .		9
35	Forecasting Exchange Rates with Fuzzy Granular Evolving Modeling for Trading Strategies. , 2013, , .		0
36	Evolving fuzzy linear regression tree approach for forecasting sales volume of petroleum products. , 2012, , .		3

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37	An enhanced approach for evolving participatory learning fuzzy modeling. , 2012, , .		4
38	MIMO evolving functional fuzzy models for interest rate forecasting. , 2012, , .		11
39	Modeling the term structure of government bond yields with a differential evolution algorithm. , 2012, , .		3
40	Online estimation of stochastic volatility for asset returns. , 2012, , .		13
41	Adaptive fuzzy system to forecast financial time series volatility. Journal of Intelligent and Fuzzy Systems, 2012, 23, 27-38.	1.4	18
42	MIMO evolving participatory learning fuzzy modeling. , 2012, , .		7
43	ApreÃ§amento de opÃ§Ãµes sobre taxa de cÃ¢mbio R$/US$ negociadas no Brasil: uma comparaÃ§Ã£o entre os modelos Black e redes neurais artificiais. RAUSP: Revista De AdministraÃ§Ã£o Da Universidade De SÃ£o Paulo, 2012, , 96-111.	1.0	5
44	Impacto dos contratos futuros do Ibovespa na volatilidade dos Ãndices de aÃ§Ãµes no Brasil: uma anÃ¡lise na crise do subprime. Estudos Economicos, 2012, 42, 801-825.	0.1	5
45	Evolving fuzzy systems for pricing fixed income options. Evolving Systems, 2012, 3, 5-18.	3.9	46
46	Evolving fuzzy granular modeling from nonstationary fuzzy data streams. Evolving Systems, 2012, 3, 65-79.	3.9	110
47	An Intelligent Hybrid Model for Bus Load Forecasting in Electrical Short-Term Operation Tasks. Advances in Civil and Industrial Engineering Book Series, 2012, , 540-562.	0.2	0
48	Evolving Fuzzy Modeling for Stock Market Forecasting. Communications in Computer and Information Science, 2012, , 20-29.	0.5	1
49	Out-of-equilibrium price dynamics and the inflationary process. , 2011, , .		0
50	Evolving fuzzy systems for pricing fixed income options. , 2011, , .		6
51	Top-down strategies based on adaptive fuzzy rule-based systems for daily time series forecasting. International Journal of Forecasting, 2011, 27, 708-724.	6.5	38
52	Fuzzy granular evolving modeling for time series prediction. , 2011, , .		27
53	Daily reservoir inflow forecasting using fuzzy inference systems. , 2011, , .		1
54	Fuzzy inference systems for synthetic monthly inflow time series generation. , 2011, , .		1

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55	Recurrent fuzzy neural computation: Modeling, learning and application. , 2010, , .		3
56	A short-term bus load forecasting system. , 2010, , .		14
57	Neural Networks Applied to Stock Market Forecasting: An Empirical Analysis. Learning and Nonlinear Models, 2010, 8, 3-22.	0.2	9
58	Estimating the Brazilian Central Bankâ€™s Reaction Function by Fuzzy Inference System. Communications in Computer and Information Science, 2010, , 324-333.	0.5	6
59	An hybrid aggregate model applied to the short-term bus load forecasting problem. , 2009, , .		5
60	An aggregate model applied to the short-term bus load forecasting problem. , 2009, , .		4
61	Verifying the Use of Evolving Fuzzy Systems for Multi-Step Ahead Daily Inflow Forecasting. , 2009, , .		8
62	Uninetworks in time series forecasting. , 2009, , .		8
63	An Adaptive Hybrid Model for Monthly Streamflow Forecasting. IEEE International Conference on Fuzzy Systems, 2007, , .	0.0	9
64	A Constructive-Fuzzy System Modeling for Time Series Forecasting. Neural Networks (IJCNN), International Joint Conference on, 2007, , .	0.0	8
65	A Comparative Study between an Offline and an Online Fuzzy Model. , 2007, , .		1
66	Participatory Evolving Fuzzy Modeling. , 2006, , .		25
67	Learning Algorithms for a Class of Neurofuzzy Network and Application. IEEE Transactions on Systems, Man and Cybernetics, Part C: Applications and Reviews, 2004, 34, 293-301.	2.9	36
68	Gradient Projection Method and Equality Index in Recurrent Neural Fuzzy Network. Lecture Notes in Computer Science, 2003, , 585-594.	1.3	1
69	An adaptive neural fuzzy network model for seasonal stream flow forecasting. , 0, , .		1
70	A recurrent fuzzy neural network: learning and application. , 0, , .		1
71	Predictive fuzzy clustering model for natural streamflow forecasting. , 0, , .		8
72	Streamflow forecasting using neural networks and fuzzy clustering techniques. , 0, , .		3

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73	Granular Models for Time-Series Forecasting. , 0, , 949-967.		3
74	O impacto da elasticidade-renda por exportaÃ§Ãµes no crescimento econÃ´mico brasileiro no perÃodo de 2002 a 2018. , 0, , .		0
75	AnÃ¡lise de causalidade entre crescimento econÃ´mico e desenvolvimento do mercado financeiro no Brasil. , 0, , .		0
76	Is entrepreneurship an emerging area of research? A computational response. Revista De Empreendedorismo E GestÃ£o De Pequenas Empresas, 0, , .	0.2	0