Wu Xu

List of Publications by Year
in descending order

10 papers	46 citations	1937685 4 h-index	1872680 6 g-index
11 all docs	11 docs citations	11 times ranked	20 citing authors

#	Article	IF	Citations
1	Non-linear characterization and trend identification of liquidity in China's new OTC stock market based on multifractal detrended fluctuation analysis. Chaos, Solitons and Fractals, 2020, 139, 110063.	5.1	12
2	STUDY ON CONVERSION BETWEEN MOMENTUM AND CONTRARIAN BASED ON FRACTAL GAME. Fractals, 2015, 23, 1550025.	3.7	6
3	Identification of momentum life cycle stage of stock price. Nonlinear Dynamics, 2018, 94, 249-260.	5.2	6
4	Fractal statistical measure and portfolio model optimization under power-law distribution. North American Journal of Economics and Finance, 2021, 58, 101496.	3.5	6
5	Research on the portfolio model based on Mean-MF-DCCA under multifractal feature constraint. Journal of Computational and Applied Mathematics, 2021, 386, 113264.	2.0	5
6	PORTFOLIO MODEL UNDER FRACTAL MARKET BASED ON MEAN-DCCA. Fractals, 2020, 28, 2050142.	3.7	4
7	The Evaluation of Mean-Detrended Cross-Correlation Analysis Portfolio Strategy for Multiple risk Assets. Evaluation Review, 2022, 46, 138-164.	1.0	4
8	Multiscale Multifractal Detrended Fluctuation Analysis and Trend Identification of Liquidity in the China's Stock Markets. Computational Economics, 2023, 61, 487-511.	2.6	2
9	Study on Portfolio Model under Background Risk and Fractal Market. Fractals, 0, , .	3.7	0
10	Fractal characteristics analysis and fluctuation trend prediction of commercial bank funding liquidity. Applied Economics, 0, , 1-13.	2.2	0