Fenghua Wen

List of Publications by Year
in descending order

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114 papers	4,531 citations	94381 37 h-index	123376 61 g-index
115 all docs	115 docs citations	115 times ranked	1553 citing authors

#	Article	IF	Citations
1	Retail investor attention and stock price crash risk: Evidence from China. International Review of Financial Analysis, 2019, 65, 101376.	3.1	232
2	Forecasting the volatility of crude oil futures using HAR-type models with structural breaks. Energy Economics, 2016, 59, 400-413.	5.6	225
3	Asymmetric impacts of oil price uncertainty on Chinese stock returns under different market conditions: Evidence from oil volatility index. Energy Economics, 2018, 74, 777-786.	5.6	196
4	China's carbon emissions trading and stock returns. Energy Economics, 2020, 86, 104627.	5.6	156
5	Interaction between oil and US dollar exchange rate: nonlinear causality, time-varying influence and structural breaks in volatility. Applied Economics, 2018, 50, 319-334.	1.2	148
6	Can digital financial inclusion affect CO2 emissions of China at the prefecture level? Evidence from a spatial econometric approach. Energy Economics, 2022, 109, 105966.	5.6	146
7	Asymmetric relationship between carbon emission trading market and stock market: Evidences from China. Energy Economics, 2020, 91, 104850.	5.6	118
8	Impacts of oil implied volatility shocks on stock implied volatility in China: Empirical evidence from a quantile regression approach. Energy Economics, 2019, 80, 297-309.	5.6	115
9	The interrelationship between the carbon market and the green bonds market: Evidence from wavelet quantile-on-quantile method. Technological Forecasting and Social Change, 2022, 179, 121611.	6.2	106
10	Crude oil price shocks, monetary policy, and China's economy. International Journal of Finance and Economics, 2019, 24, 812-827.	1.9	103
11	Gold or Bitcoin, which is the safe haven during the COVID-19 pandemic?. International Review of Financial Analysis, 2022, 81, 102121.	3.1	96
12	How does economic policy uncertainty affect corporate risk-taking? Evidence from China. Finance Research Letters, 2021, 41, 101840.	3.4	86
13	Forecasting realized volatility of crude oil futures with equity market uncertainty. Applied Economics, 2019, 51, 6411-6427.	1.2	83
14	Skewness of return distribution and coefficient of risk premium. Journal of Systems Science and Complexity, 2009, 22, 360-371.	1.6	82
15	A modified Perryâ€™s conjugate gradient method-based derivative-free method for solving large-scale nonlinear monotone equations. Applied Mathematics and Computation, 2015, 270, 378-386.	1.4	82
16	Dynamic volatility spillovers and investment strategies between the Chinese stock market and commodity markets. International Review of Financial Analysis, 2021, 76, 101772.	3.1	76
17	Stability Analysis of SIR Model with Distributed Delay on Complex Networks. PLoS ONE, 2016, 11, e0158813.	1.1	74
18	Oil Prices and Chinese Stock Market: Nonlinear Causality and Volatility Persistence. Emerging Markets Finance and Trade, 2019, 55, 1247-1263.	1.7	70

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19	Some improved sparse and stable portfolio optimization problems. Finance Research Letters, 2018, 27, 46-52.	3.4	67
20	Risk Compensation and Market Returns: The Role of Investor Sentiment in the Stock Market. Emerging Markets Finance and Trade, 2019, 55, 704-718.	1.7	67
21	Interaction among China carbon emission trading markets: Nonlinear Granger causality and time-varying effect. Energy Economics, 2020, 91, 104901.	5.6	67
22	Genetic algorithm-based multi-criteria project portfolio selection. Annals of Operations Research, 2012, 197, 71-86.	2.6	65
23	Efficient predictability of stock return volatility: The role of stock market implied volatility. North American Journal of Economics and Finance, 2020, 52, 101174.	1.8	65
24	A multiscale neural network learning paradigm for financial crisis forecasting. Neurocomputing, 2010, 73, 716-725.	3.5	64
25	Asymmetric effects of oil shocks on carbon allowance price: Evidence from China. Energy Economics, 2021, 97, 105183.	5.6	64
26	Tail dependence networks of global stock markets. International Journal of Finance and Economics, 2019, 24, 558-567.	1.9	63
27	Stock Price Prediction based on SSA and SVM. Procedia Computer Science, 2014, 31, 625-631.	1.2	57
28	Investigating the risk-return trade-off for crude oil futures using high-frequency data. Applied Energy, 2017, 196, 152-161.	5.1	57
29	Exploring the rebound effect from the perspective of household: An analysis of China's provincial level. Energy Economics, 2018, 75, 345-356.	5.6	57
30	Another improved Weiâ€“Yaoâ€“Liu nonlinear conjugate gradient method with sufficient descent property. Applied Mathematics and Computation, 2012, 218, 7421-7430.	1.4	56
31	Time-varying volatility spillover between Chinese fuel oil and stock index futures markets based on a DCC-GARCH model with a semi-nonparametric approach. Energy Economics, 2019, 83, 119-143.	5.6	54
32	Multi-Scale Volatility Feature Analysis and Prediction of Gold Price. International Journal of Information Technology and Decision Making, 2017, 16, 205-223.	2.3	51
33	What drive carbon price dynamics in China?. International Review of Financial Analysis, 2022, 79, 101999.	3.1	49
34	Analysis of regional difference decomposition of changes in energy consumption in China during 1995â€“2015. Energy, 2019, 171, 1139-1149.	4.5	48
35	A New Approach for Stock Price Analysis and Prediction Based on SSA and SVM. International Journal of Information Technology and Decision Making, 2019, 18, 287-310.	2.3	48
36	A COPULA-BASED CORRELATION MEASURE AND ITS APPLICATION IN CHINESE STOCK MARKET. International Journal of Information Technology and Decision Making, 2009, 08, 787-801.	2.3	44

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37	Forecasting the volatility of EUA futures with economic policy uncertainty using the GARCH-MIDAS model. Financial Innovation, 2021, 7, .	3.6	44
38	Oil shocks, competition, and corporate investment: Evidence from China. Energy Economics, 2020, 89, 104819.	5.6	41
39	Monetary policy uncertainty and stock returns in G7 and BRICS countries: A quantile-on-quantile approach. International Review of Economics and Finance, 2022, 78, 457-482.	2.2	41
40	Interaction between Oil Price and Investor Sentiment: Nonlinear Causality, Time- Varying Influence, and Asymmetric Effect. Emerging Markets Finance and Trade, 2019, 55, 2756-2773.	1.7	39
41	The skewness of oil price returns and equity premium predictability. Energy Economics, 2021, 94, 105069.	5.6	39
42	An empirical evaluation of the influential nodes for stock market network: Chinese A-shares case. Finance Research Letters, 2021, 38, 101517.	3.4	37
43	Investorsâ€™ Risk Preference Characteristics Based on Different Reference Point. Discrete Dynamics in Nature and Society, 2014, 2014, 1-9.	0.5	36
44	Exploring the dynamic effects of financial factors on oil prices based on a TVP-VAR model. Physica A: Statistical Mechanics and Its Applications, 2019, 532, 121881.	1.2	35
45	Heterogeneous Institutional Investors, Short Selling and Stock Price Crash Risk: Evidence from China. Emerging Markets Finance and Trade, 2020, 56, 2812-2825.	1.7	34
46	Extreme risk spillover of the oil, exchange rate to Chinese stock market: Evidence from implied volatility indexes. Energy Economics, 2022, 107, 105857.	5.6	34
47	Measuring and Forecasting Volatility in Chinese Stock Market Using HAR-CJ-M Model. Abstract and Applied Analysis, 2013, 2013, 1-13.	0.3	33
48	The effects of oil price shocks on inflation in the G7 countries. North American Journal of Economics and Finance, 2021, 57, 101391.	1.8	33
49	Dynamics Analysis of a Class of Delayed Economic Model. Abstract and Applied Analysis, 2013, 2013, 1-12.	0.3	31
50	The dynamic impact of oil price shocks on the stock market and the USD/RMB exchange rate: Evidence from implied volatility indices. North American Journal of Economics and Finance, 2021, 55, 101310.	1.8	31
51	Predicting stock returns: A risk measurement perspective. International Review of Financial Analysis, 2021, 74, 101676.	3.1	31
52	The Dynamic Time-frequency Relationship between International Oil Prices and Investor Sentiment in China: A Wavelet Coherence Analysis. Energy Journal, 2020, 41, 251-270.	0.9	31
53	Investorsâ€™ Risk Preference Characteristics and Conditional Skewness. Mathematical Problems in Engineering, 2014, 2014, 1-14.	0.6	29
54	Multilayer financial networks and systemic importance: Evidence from China. International Review of Financial Analysis, 2021, 78, 101882.	3.1	29

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55	A generalized approach to sparse and stable portfolio optimization problem. Journal of Industrial and Management Optimization, 2018, 14, 1651-1666.	0.8	29
56	Oil price uncertainty and stock price crash risk: Evidence from China. Energy Economics, 2022, 112, 106118.	5.6	29
57	The nonlinear effect of oil price shocks on financial stress: Evidence from China. North American Journal of Economics and Finance, 2021, 55, 101317.	1.8	26
58	The role of US implied volatility index in forecasting Chinese stock market volatility: Evidence from HAR models. International Review of Economics and Finance, 2021, 74, 311-333.	2.2	26
59	Effect of Tourism Building Investments on Tourist Revenues in China: A Spatial Panel Econometric Analysis. Emerging Markets Finance and Trade, 2017, 53, 1973-1987.	1.7	25
60	Timeâ€dependent intrinsic correlation analysis of crude oil and the <scp>US</scp> dollar based on <scp>CEEMDAN</scp>. International Journal of Finance and Economics, 2021, 26, 834-848.	1.9	25
61	The impact of international price shocks on China's nonferrous metal companies: A case study of copper. Journal of Cleaner Production, 2017, 168, 254-262.	4.6	24
62	Oil price shocks, economic policy uncertainty and industrial economic growth in China. PLoS ONE, 2019, 14, e0215397.	1.1	22
63	Time-varying effects of international copper price shocks on China's producer price index. Resources Policy, 2019, 62, 507-514.	4.2	22
64	Asymptotic behavior for third-order quasi-linear differential equations. Advances in Difference Equations, 2013, 2013, 305.	3.5	20
65	Oil price uncertainty and the riskâ€return relation in stock markets: Evidence from oilâ€importing and oilâ€exporting countries. International Journal of Finance and Economics, 2022, 27, 1154-1172.	1.9	20
66	Relationship between investor sentiment and earnings news in highâ€and lowâ€sentiment periods. International Journal of Finance and Economics, 2021, 26, 2748-2765.	1.9	20
67	Risk-return relationship and structural breaks: Evidence from China carbon market. International Review of Economics and Finance, 2022, 77, 481-492.	2.2	20
68	The impact of oil price shocks on the risk-return relation in the Chinese stock market. Finance Research Letters, 2022, 47, 102788.	3.4	20
69	Crossâ€shareholding networks and stock price synchronicity: Evidence from China. International Journal of Finance and Economics, 2021, 26, 914-948.	1.9	19
70	The contrarian strategy of institutional investors in Chinese stock market. Finance Research Letters, 2021, 41, 101845.	3.4	19
71	Extreme event shocks and dynamic volatility interactions: The stock, commodity, and carbon markets in China. Finance Research Letters, 2022, 47, 102645.	3.4	19
72	Impacts of oil shocks on the EU carbon emissions allowances under different market conditions. Energy Economics, 2021, 104, 105683.	5.6	18

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73	The Effects of Prior Outcomes on Risky Choice: Evidence from the Stock Market. Mathematical Problems in Engineering, 2014, 2014, 1-8.	0.6	17
74	Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. Risk Management, 2020, 22, 310-337.	1.2	17
75	An LMI Approach for Dynamics of Switched Cellular Neural Networks with Mixed Delays. Abstract and Applied Analysis, 2013, 2013, 1-8.	0.3	16
76	Global convergence of a modified Hestenes-Stiefel nonlinear conjugate gradient method with Armijo line search. Numerical Algorithms, 2012, 59, 79-93.	1.1	15
77	The effects of foreign uncertainty shocks on Chinaâ€™s macro-economy: Empirical evidence from a nonlinear ARDL model. Physica A: Statistical Mechanics and Its Applications, 2019, 532, 121879.	1.2	15
78	Asymmetric transfer effects among real output, energy consumption, and carbon emissions in China. Energy, 2020, 208, 118345.	4.5	15
79	The impact of oil price changes on stock returns of new energy industry in China: A firm-level analysis. Physica A: Statistical Mechanics and Its Applications, 2019, 532, 121878.	1.2	14
80	The relationship between carbon market attention and the EU CET market: Evidence from different market conditions. Finance Research Letters, 2022, 50, 103140.	3.4	14
81	Designing a Hybrid Intelligent Mining System for Credit Risk Evaluation. Journal of Systems Science and Complexity, 2008, 21, 527-539.	1.6	13
82	The impacts of nonferrous metal price shocks on the macroeconomy in China from the perspective of resource security. Journal of Cleaner Production, 2019, 213, 688-699.	4.6	13
83	Utility indifference pricing of convertible bonds. International Journal of Information Technology and Decision Making, 2014, 13, 429-444.	2.3	11
84	Idiosyncratic volatility and stock price crash risk: Evidence from china. Finance Research Letters, 2022, 44, 102095.	3.4	10
85	Two nonparametric approaches to mean absolute deviation portfolio selection model. Journal of Industrial and Management Optimization, 2020, 16, 2283-2303.	0.8	10
86	A modified CG-DESCENT method for unconstrained optimization. Journal of Computational and Applied Mathematics, 2011, 235, 3332-3341.	1.1	9
87	Valuing Catastrophe Bonds Involving Credit Risks. Mathematical Problems in Engineering, 2014, 2014, 1-6.	0.6	9
88	Measuring the systemic risk in indirect financial networks. European Journal of Finance, 2022, 28, 1053-1098.	1.7	9
89	Extreme return, extreme volatility and investor sentiment. Filomat, 2016, 30, 3949-3961.	0.2	9
90	The Impact of Investorsâ€™ Risk Attitudes on Skewness of return Distribution. Procedia Computer Science, 2013, 17, 664-670.	1.2	8

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91	Time-Varying Risk Attitude and Conditional Skewness. Abstract and Applied Analysis, 2014, 2014, 1-11.	0.3	6
92	Measuring the effects of monetary and fiscal policy shocks on domestic investment in China. International Review of Economics and Finance, 2022, 77, 395-412.	2.2	5
93	Credit supply, house prices, and financial stability. International Journal of Finance and Economics, 2023, 28, 2088-2108.	1.9	4
94	The evolution of day-of-the-week and the implications in crude oil market. Energy Economics, 2022, 106, 105817.	5.6	4
95	Comment letters and stock price synchronicity: evidence from China. Review of Quantitative Finance and Accounting, 2022, 59, 1387-1421.	0.8	4
96	Nonlinear Dynamics in Financial Systems: Advances and Perspectives. Discrete Dynamics in Nature and Society, 2014, 2014, 1-2.	0.5	3
97	Comments on another hybrid conjugate gradient algorithm for unconstrained optimization by Andrei. Numerical Algorithms, 2015, 69, 337-341.	1.1	3
98	Time-varying information share and autoregressive loading factors: evidence from S&P 500 cash and E-mini futures markets. Review of Quantitative Finance and Accounting, 2021, 57, 91-110.	0.8	3
99	Comments on â€œA hybrid conjugate gradient method based on a quadratic relaxation of the Dai-Yuan hybrid conjugate gradient parameterâ€• Optimization, 2015, 64, 1173-1175.	1.0	2
100	The Impact of the Infectious diseases and Commodity on Stock Markets. Finance Research Letters, 2022, 47, 102848.	3.4	2
101	Analyzing the Risk-return Relationship in Crude Oil Futures Market Using High-frequency Data. Energy Procedia, 2016, 104, 462-467.	1.8	1
102	Measuring the systemic risk of Chinaâ€™s banking sector: an application of differential DebtRank. Journal of Risk, 2019, , .	0.1	1
103	Do Trading Volume and Downside Trading Volume Help Forecast the Downside Risk?. Eurasia Journal of Mathematics, Science and Technology Education, 2017, 13, .	0.7	1
104	An Actuarial Approach to Option Pricing under O-U Process and Stochastic Interest Rates. , 2009, , .		0
105	The Time-varying Risk Premium Coefficient and the Conditional Skewness. , 2012, , .		0
106	The Effect of Disposition Effect on Stock Price Volatility. , 2012, , .		0
107	Robust mean absolute deviation portfolio model under Affine Data Perturbation uncertainty set. , 2013, , .		0
108	Investor Sentiment Caused by Extreme Income and Extreme Volatility. , 2014, , .		0

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109	Nonlinear Problems: Mathematical Modeling, Analyzing, and Computing for Finance. Mathematical Problems in Engineering, 2014, 2014, 1-2.	0.6	0
110	Dynamics of Delay Differential Equations with Its Applications 2014. Abstract and Applied Analysis, 2015, 2015, 1-2.	0.3	0
111	The nonlinear Polya process of entrepreneurial agglomeration. Journal of Interdisciplinary Mathematics, 2016, 19, 1095-1107.	0.4	0
112	Nonlinear Problems: Mathematical Modeling, Analyzing, and Computing for Finance 2016. Mathematical Problems in Engineering, 2017, 2017, 1-2.	0.6	0
113	Robust Optimization with Applications to Conditional Value-at-Risk-Based Portfolio Selection Problem. Advanced Science Letters, 2012, 11, 593-597.	0.2	0
114	Modified Liuâ€“Storey Type Nonlinear Conjugate Gradient Method for Large-Scale Unconstrained Optimization. Advanced Science Letters, 2012, 11, 598-601.	0.2	0