

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	Credit supply, house prices, and financial stability. International Journal of Finance and Economics, 2023, 28, 2088-2108.	1.9	4
2	Oil price uncertainty and the risk-return relation in stock markets: Evidence from oil-importing and oil-exporting countries. International Journal of Finance and Economics, 2022, 27, 1154-1172.	1.9	20
3	Idiosyncratic volatility and stock price crash risk: Evidence from china. Finance Research Letters, 2022, 44, 102095.	3.4	10
4	Measuring the systemic risk in indirect financial networks. European Journal of Finance, 2022, 28, 1053-1098.	1.7	9
5	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
6	Risk-return relationship and structural breaks: Evidence from China carbon market. International Review of Economics and Finance, 2022, 77, 481-492.	2.2	20
7	What drive carbon price dynamics in China?. International Review of Financial Analysis, 2022, 79, 101999.	3.1	49
8	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
9	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
10	The evolution of day-of-the-week and the implications in crude oil market. Energy Economics, 2022, 106, 105817.	5.6	4
11	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
12	Gold or Bitcoin, which is the safe haven during the COVID-19 pandemic?. International Review of Financial Analysis, 2022, 81, 102121.	3.1	96
13	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
14	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
15	The Impact of the Infectious diseases and Commodity on Stock Markets. Finance Research Letters, 2022, 47, 102848.	3.4	2
16	Extreme event shocks and dynamic volatility interactions: The stock, commodity, and carbon markets in China. Finance Research Letters, 2022, 47, 102645.	3.4	19
17	Oil price uncertainty and stock price crash risk: Evidence from China. Energy Economics, 2022, 112, 106118.	5.6	29
18	Comment letters and stock price synchronicity: evidence from China. Review of Quantitative Finance and Accounting, 2022, 59, 1387-1421.	0.8	4

#	ARTICLE	IF	CITATIONS
19	The relationship between carbon market attention and the EU CET market: Evidence from different market conditions. <i>Finance Research Letters</i> , 2022, 50, 103140.	3.4	14
20	An empirical evaluation of the influential nodes for stock market network: Chinese A-shares case. <i>Finance Research Letters</i> , 2021, 38, 101517.	3.4	37
21	Relationship between investor sentiment and earnings news in high and low sentiment periods. <i>International Journal of Finance and Economics</i> , 2021, 26, 2748-2765.	1.9	20
22	Cross-shareholding networks and stock price synchronicity: Evidence from China. <i>International Journal of Finance and Economics</i> , 2021, 26, 914-948.	1.9	19
23	Time-dependent intrinsic correlation analysis of crude oil and the <sc>US</sc> dollar based on <sc>CEEMDAN</sc>. <i>International Journal of Finance and Economics</i> , 2021, 26, 834-848.	1.9	25
24	The nonlinear effect of oil price shocks on financial stress: Evidence from China. <i>North American Journal of Economics and Finance</i> , 2021, 55, 101317.	1.8	26
25	How does economic policy uncertainty affect corporate risk-taking? Evidence from China. <i>Finance Research Letters</i> , 2021, 41, 101840.	3.4	86
26	The contrarian strategy of institutional investors in Chinese stock market. <i>Finance Research Letters</i> , 2021, 41, 101845.	3.4	19
27	The skewness of oil price returns and equity premium predictability. <i>Energy Economics</i> , 2021, 94, 105069.	5.6	39
28	Time-varying information share and autoregressive loading factors: evidence from S&P 500 cash and E-mini futures markets. <i>Review of Quantitative Finance and Accounting</i> , 2021, 57, 91-110.	0.8	3
29	The dynamic impact of oil price shocks on the stock market and the USD/RMB exchange rate: Evidence from implied volatility indices. <i>North American Journal of Economics and Finance</i> , 2021, 55, 101310.	1.8	31
30	Predicting stock returns: A risk measurement perspective. <i>International Review of Financial Analysis</i> , 2021, 74, 101676.	3.1	31
31	Asymmetric effects of oil shocks on carbon allowance price: Evidence from China. <i>Energy Economics</i> , 2021, 97, 105183.	5.6	64
32	Dynamic volatility spillovers and investment strategies between the Chinese stock market and commodity markets. <i>International Review of Financial Analysis</i> , 2021, 76, 101772.	3.1	76
33	The effects of oil price shocks on inflation in the G7 countries. <i>North American Journal of Economics and Finance</i> , 2021, 57, 101391.	1.8	33
34	The role of US implied volatility index in forecasting Chinese stock market volatility: Evidence from HAR models. <i>International Review of Economics and Finance</i> , 2021, 74, 311-333.	2.2	26
35	Forecasting the volatility of EUA futures with economic policy uncertainty using the GARCH-MIDAS model. <i>Financial Innovation</i> , 2021, 7, .	3.6	44
36	Multilayer financial networks and systemic importance: Evidence from China. <i>International Review of Financial Analysis</i> , 2021, 78, 101882.	3.1	29

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37	Impacts of oil shocks on the EU carbon emissions allowances under different market conditions. <i>Energy Economics</i> , 2021, 104, 105683.	5.6	18
38	Heterogeneous Institutional Investors, Short Selling and Stock Price Crash Risk: Evidence from China. <i>Emerging Markets Finance and Trade</i> , 2020, 56, 2812-2825.	1.7	34
39	China's carbon emissions trading and stock returns. <i>Energy Economics</i> , 2020, 86, 104627.	5.6	156
40	Asymmetric relationship between carbon emission trading market and stock market: Evidences from China. <i>Energy Economics</i> , 2020, 91, 104850.	5.6	118
41	Interaction among China carbon emission trading markets: Nonlinear Granger causality and time-varying effect. <i>Energy Economics</i> , 2020, 91, 104901.	5.6	67
42	Asymmetric transfer effects among real output, energy consumption, and carbon emissions in China. <i>Energy</i> , 2020, 208, 118345.	4.5	15
43	Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. <i>Risk Management</i> , 2020, 22, 310-337.	1.2	17
44	Oil shocks, competition, and corporate investment: Evidence from China. <i>Energy Economics</i> , 2020, 89, 104819.	5.6	41
45	Efficient predictability of stock return volatility: The role of stock market implied volatility. <i>North American Journal of Economics and Finance</i> , 2020, 52, 101174.	1.8	65
46	Two nonparametric approaches to mean absolute deviation portfolio selection model. <i>Journal of Industrial and Management Optimization</i> , 2020, 16, 2283-2303.	0.8	10
47	The Dynamic Time-frequency Relationship between International Oil Prices and Investor Sentiment in China: A Wavelet Coherence Analysis. <i>Energy Journal</i> , 2020, 41, 251-270.	0.9	31
48	Risk Compensation and Market Returns: The Role of Investor Sentiment in the Stock Market. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 704-718.	1.7	67
49	Interaction between Oil Price and Investor Sentiment: Nonlinear Causality, Time-Varying Influence, and Asymmetric Effect. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 2756-2773.	1.7	39
50	Time-varying volatility spillover between Chinese fuel oil and stock index futures markets based on a DCC-GARCH model with a semi-nonparametric approach. <i>Energy Economics</i> , 2019, 83, 119-143.	5.6	54
51	Exploring the dynamic effects of financial factors on oil prices based on a TVP-VAR model. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 532, 121881.	1.2	35
52	Retail investor attention and stock price crash risk: Evidence from China. <i>International Review of Financial Analysis</i> , 2019, 65, 101376.	3.1	232
53	Impacts of oil implied volatility shocks on stock implied volatility in China: Empirical evidence from a quantile regression approach. <i>Energy Economics</i> , 2019, 80, 297-309.	5.6	115
54	Analysis of regional difference decomposition of changes in energy consumption in China during 1995–2015. <i>Energy</i> , 2019, 171, 1139-1149.	4.5	48

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55	The effects of foreign uncertainty shocks on China's macro-economy: Empirical evidence from a nonlinear ARDL model. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 532, 121879.	1.2	15
56	The impact of oil price changes on stock returns of new energy industry in China: A firm-level analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2019, 532, 121878.	1.2	14
57	Forecasting realized volatility of crude oil futures with equity market uncertainty. <i>Applied Economics</i> , 2019, 51, 6411-6427.	1.2	83
58	Oil price shocks, economic policy uncertainty and industrial economic growth in China. <i>PLoS ONE</i> , 2019, 14, e0215397.	1.1	22
59	The impacts of nonferrous metal price shocks on the macroeconomy in China from the perspective of resource security. <i>Journal of Cleaner Production</i> , 2019, 213, 688-699.	4.6	13
60	Tail dependence networks of global stock markets. <i>International Journal of Finance and Economics</i> , 2019, 24, 558-567.	1.9	63
61	Time-varying effects of international copper price shocks on China's producer price index. <i>Resources Policy</i> , 2019, 62, 507-514.	4.2	22
62	Crude oil price shocks, monetary policy, and China's economy. <i>International Journal of Finance and Economics</i> , 2019, 24, 812-827.	1.9	103
63	Oil Prices and Chinese Stock Market: Nonlinear Causality and Volatility Persistence. <i>Emerging Markets Finance and Trade</i> , 2019, 55, 1247-1263.	1.7	70
64	A New Approach for Stock Price Analysis and Prediction Based on SSA and SVM. <i>International Journal of Information Technology and Decision Making</i> , 2019, 18, 287-310.	2.3	48
65	Measuring the systemic risk of China's banking sector: an application of differential DebtRank. <i>Journal of Risk</i> , 2019, , .	0.1	1
66	Some improved sparse and stable portfolio optimization problems. <i>Finance Research Letters</i> , 2018, 27, 46-52.	3.4	67
67	Interaction between oil and US dollar exchange rate: nonlinear causality, time-varying influence and structural breaks in volatility. <i>Applied Economics</i> , 2018, 50, 319-334.	1.2	148
68	Asymmetric impacts of oil price uncertainty on Chinese stock returns under different market conditions: Evidence from oil volatility index. <i>Energy Economics</i> , 2018, 74, 777-786.	5.6	196
69	Exploring the rebound effect from the perspective of household: An analysis of China's provincial level. <i>Energy Economics</i> , 2018, 75, 345-356.	5.6	57
70	A generalized approach to sparse and stable portfolio optimization problem. <i>Journal of Industrial and Management Optimization</i> , 2018, 14, 1651-1666.	0.8	29
71	Effect of Tourism Building Investments on Tourist Revenues in China: A Spatial Panel Econometric Analysis. <i>Emerging Markets Finance and Trade</i> , 2017, 53, 1973-1987.	1.7	25
72	Multi-Scale Volatility Feature Analysis and Prediction of Gold Price. <i>International Journal of Information Technology and Decision Making</i> , 2017, 16, 205-223.	2.3	51

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73	Investigating the risk-return trade-off for crude oil futures using high-frequency data. Applied Energy, 2017, 196, 152-161.	5.1	57
74	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
75	Nonlinear Problems: Mathematical Modeling, Analyzing, and Computing for Finance 2016. Mathematical Problems in Engineering, 2017, 2017, 1-2.	0.6	0
76	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
77	The nonlinear Polya process of entrepreneurial agglomeration. Journal of Interdisciplinary Mathematics, 2016, 19, 1095-1107.	0.4	0
78	Analyzing the Risk-return Relationship in Crude Oil Futures Market Using High-frequency Data. Energy Procedia, 2016, 104, 462-467.	1.8	1
79	Forecasting the volatility of crude oil futures using HAR-type models with structural breaks. Energy Economics, 2016, 59, 400-413.	5.6	225
80	Stability Analysis of SIR Model with Distributed Delay on Complex Networks. PLoS ONE, 2016, 11, e0158813.	1.1	74
81	Extreme return, extreme volatility and investor sentiment. Filomat, 2016, 30, 3949-3961.	0.2	9
82	Dynamics of Delay Differential Equations with Its Applications 2014. Abstract and Applied Analysis, 2015, 2015, 1-2.	0.3	0
83	Comments on "A hybrid conjugate gradient method based on a quadratic relaxation of the Dai-Yuan hybrid conjugate gradient parameter". Optimization, 2015, 64, 1173-1175.	1.0	2
84	A modified Perry'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
85	Comments on another hybrid conjugate gradient algorithm for unconstrained optimization by Andrei. Numerical Algorithms, 2015, 69, 337-341.	1.1	3
86	Nonlinear Dynamics in Financial Systems: Advances and Perspectives. Discrete Dynamics in Nature and Society, 2014, 2014, 1-2.	0.5	3
87	Investors' Risk Preference Characteristics and Conditional Skewness. Mathematical Problems in Engineering, 2014, 2014, 1-14.	0.6	29
88	The Effects of Prior Outcomes on Risky Choice: Evidence from the Stock Market. Mathematical Problems in Engineering, 2014, 2014, 1-8.	0.6	17
89	Time-Varying Risk Attitude and Conditional Skewness. Abstract and Applied Analysis, 2014, 2014, 1-11.	0.3	6
90	Valuing Catastrophe Bonds Involving Credit Risks. Mathematical Problems in Engineering, 2014, 2014, 1-6.	0.6	9

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91	Investorsâ€™ Risk Preference Characteristics Based on Different Reference Point. Discrete Dynamics in Nature and Society, 2014, 2014, 1-9.	0.5	36
92	Utility indifference pricing of convertible bonds. International Journal of Information Technology and Decision Making, 2014, 13, 429-444.	2.3	11
93	Investor Sentiment Caused by Extreme Income and Extreme Volatility. , 2014, , .		0
94	Nonlinear Problems: Mathematical Modeling, Analyzing, and Computing for Finance. Mathematical Problems in Engineering, 2014, 2014, 1-2.	0.6	0
95	Stock Price Prediction based on SSA and SVM. Procedia Computer Science, 2014, 31, 625-631.	1.2	57
96	The Impact of Investorsâ€™ Risk Attitudes on Skewness of return Distribution. Procedia Computer Science, 2013, 17, 664-670.	1.2	8
97	Robust mean absolute deviation portfolio model under Affine Data Perturbation uncertainty set. , 2013, , .		0
98	Dynamics Analysis of a Class of Delayed Economic Model. Abstract and Applied Analysis, 2013, 2013, 1-12.	0.3	31
99	An LMI Approach for Dynamics of Switched Cellular Neural Networks with Mixed Delays. Abstract and Applied Analysis, 2013, 2013, 1-8.	0.3	16
100	Measuring and Forecasting Volatility in Chinese Stock Market Using HAR-CJ-M Model. Abstract and Applied Analysis, 2013, 2013, 1-13.	0.3	33
101	Asymptotic behavior for third-order quasi-linear differential equations. Advances in Difference Equations, 2013, 2013, 305.	3.5	20
102	The Time-varying Risk Premium Coefficient and the Conditional Skewness. , 2012, , .		0
103	The Effect of Disposition Effect on Stock Price Volatility. , 2012, , .		0
104	Genetic algorithm-based multi-criteria project portfolio selection. Annals of Operations Research, 2012, 197, 71-86.	2.6	65
105	Another improved Weiâ€™Yaoâ€™Liu nonlinear conjugate gradient method with sufficient descent property. Applied Mathematics and Computation, 2012, 218, 7421-7430.	1.4	56
106	Global convergence of a modified Hestenes-Stiefel nonlinear conjugate gradient method with Armijo line search. Numerical Algorithms, 2012, 59, 79-93.	1.1	15
107	Robust Optimization with Applications to Conditional Value-at-Risk-Based Portfolio Selection Problem. Advanced Science Letters, 2012, 11, 593-597.	0.2	0
108	Modified Liuâ€™Storey Type Nonlinear Conjugate Gradient Method for Large-Scale Unconstrained Optimization. Advanced Science Letters, 2012, 11, 598-601.	0.2	0

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109	A modified CG-DESCENT method for unconstrained optimization. Journal of Computational and Applied Mathematics, 2011, 235, 3332-3341.	1.1	9
110	A multiscale neural network learning paradigm for financial crisis forecasting. Neurocomputing, 2010, 73, 716-725.	3.5	64
111	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
112	Skewness of return distribution and coefficient of risk premium. Journal of Systems Science and Complexity, 2009, 22, 360-371.	1.6	82
113	An Actuarial Approach to Option Pricing under O-U Process and Stochastic Interest Rates. , 2009, , .		0
114	Designing a Hybrid Intelligent Mining System for Credit Risk Evaluation. Journal of Systems Science and Complexity, 2008, 21, 527-539.	1.6	13