Bin Li

List of Publications by Year
in descending order

9 papers	650 citations	1040056 9 h-index	1474206 9 g-index
9 all docs	9 docs citations	9 times ranked	311 citing authors

#	Article	IF	Citations
1	PAMR: Passive aggressive mean reversion strategy for portfolio selection. Machine Learning, 2012, 87, 221-258.	5.4	139
2	Online Transfer Learning. Artificial Intelligence, 2014, 216, 76-102.	5.8	132
3	Moving average reversion strategy for on-line portfolio selection. Artificial Intelligence, 2015, 222, 104-123.	5.8	94
4	Confidence Weighted Mean Reversion Strategy for Online Portfolio Selection. ACM Transactions on Knowledge Discovery From Data, 2013, 7, 1-38.	3.5	81
5	Robust Median Reversion Strategy for Online Portfolio Selection. IEEE Transactions on Knowledge and Data Engineering, 2016, 28, 2480-2493.	5.7	66
6	CORN. ACM Transactions on Intelligent Systems and Technology, 2011, 2, 1-29.	4.5	62
7	Transaction cost optimization for online portfolio selection. Quantitative Finance, 2018, 18, 1411-1424.	1.7	39
8	Do trend following strategies work in Chinese futures markets?. Journal of Futures Markets, 2017, 37, 1226-1254.	1.8	20
9	Combination Forecasting Reversion Strategy for Online Portfolio Selection. ACM Transactions on Intelligent Systems and Technology, 2018, 9, 1-22.	4.5	17