

Serena Chanelian

List of Publications by Year in descending order

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134
papers

3,636
citations

218677

26
h-index

168389

53
g-index

135
all docs

135
docs citations

135
times ranked

2666
citing authors

#	ARTICLE	IF	CITATIONS
1	Quantifying Trading Behavior in Financial Markets Using Google Trends. <i>Scientific Reports</i> , 2013, 3, 1684.	3.3	644
2	Deep Direct Reinforcement Learning for Financial Signal Representation and Trading. <i>IEEE Transactions on Neural Networks and Learning Systems</i> , 2017, 28, 653-664.	11.3	442
3	How does emission trading reduce China's carbon intensity? An exploration using a decomposition and difference-in-differences approach. <i>Science of the Total Environment</i> , 2019, 676, 514-523.	8.0	188
4	Social signals and algorithmic trading of Bitcoin. <i>Royal Society Open Science</i> , 2015, 2, 150288.	2.4	143
5	Linking agent-based models and stochastic models of financial markets. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2012, 109, 8388-8393.	7.1	127
6	Stock Trading Using RSPOP: A Novel Rough Set-Based Neuro-Fuzzy Approach. <i>IEEE Transactions on Neural Networks</i> , 2006, 17, 1301-1315.	4.2	105
7	Financial volatility trading using recurrent neural networks. <i>IEEE Transactions on Neural Networks</i> , 2001, 12, 865-874.	4.2	96
8	Supply chain carbon emission reductions and coordination when consumers have a strong preference for low-carbon products. <i>Environmental Science and Pollution Research</i> , 2021, 28, 19969-19983.	5.3	67
9	Preliminary findings on cryptocurrency trading among regular gamblers: A new risk for problem gambling?. <i>Addictive Behaviors</i> , 2019, 92, 136-140.	3.0	58
10	Would an increasing block carbon tax be better? A comparative study within the Stackelberg Game framework. <i>Journal of Environmental Management</i> , 2019, 235, 328-341.	7.8	51
11	A material political economy: Automated Trading Desk and price prediction in high-frequency trading. <i>Social Studies of Science</i> , 2017, 47, 172-194.	2.5	50
12	Pricing behavior of monopoly market with the implementation of green technology decision under emission reduction subsidy policy. <i>Science of the Total Environment</i> , 2020, 709, 136110.	8.0	50
13	Relativistic statistical arbitrage. <i>Physical Review E</i> , 2010, 82, 056104.	2.1	48
14	The impact of emission trading schemes on firm competitiveness: Evidence of the mediating effects of firm behaviors from the guangdong ETS. <i>Journal of Environmental Management</i> , 2021, 290, 112633.	7.8	47
15	Ethics, Finance, and Automation: A Preliminary Survey of Problems in High Frequency Trading. <i>Science and Engineering Ethics</i> , 2013, 19, 851-874.	2.9	43
16	Prospect Theory for Online Financial Trading. <i>PLoS ONE</i> , 2014, 9, e109458.	2.5	43
17	Financial volatility trading using a self-organising neural-fuzzy semantic network and option straddle-based approach. <i>Expert Systems With Applications</i> , 2011, 38, 4668-4688.	7.6	42
18	Excessive trading, a gambling disorder in its own right? A case study on a French disordered gamblers cohort. <i>Addictive Behaviors</i> , 2017, 64, 340-348.	3.0	39

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19	Deep architectures for long-term stock price prediction with a heuristic-based strategy for trading simulations. PLoS ONE, 2019, 14, e0223593.	2.5	39
20	Where to look for the morals in markets?. Experimental Economics, 2020, 23, 30-52.	2.1	37
21	Biclustering Learning of Trading Rules. IEEE Transactions on Cybernetics, 2015, 45, 2287-2298.	9.5	35
22	Cryptocurrency trading, gambling and problem gambling. Addictive Behaviors, 2021, 122, 107021.	3.0	35
23	Policy Design and Performance of Emissions Trading Markets: An Adaptive Agent-Based Analysis. Environmental Science & Technology, 2010, 44, 5693-5699.	10.0	33
24	Cost-benefit analysis of metal recovery from e-waste: Implications for international policy. Waste Management, 2021, 123, 42-47.	7.4	33
25	Evolutionary Game Theoretic Analysis of Low Carbon Investment in Supply Chains under Governmental Subsidies. International Journal of Environmental Research and Public Health, 2018, 15, 2465.	2.6	30
26	Opportunity and marginal abatement cost savings from China's pilot carbon emissions permit trading system: Simulating evidence from the industrial sectors. Journal of Environmental Management, 2020, 271, 110975.	7.8	30
27	The long term effects of carbon trading markets in China: Evidence from energy intensive industries. Science of the Total Environment, 2022, 806, 150311.	8.0	30
28	Trading Network Predicts Stock Price. Scientific Reports, 2014, 4, 3711.	3.3	29
29	Collective Attention and Stock Prices: Evidence from Google Trends Data on Standard and Poor's 100. PLoS ONE, 2015, 10, e0135311.	2.5	28
30	Price Trailing for Financial Trading Using Deep Reinforcement Learning. IEEE Transactions on Neural Networks and Learning Systems, 2021, 32, 2837-2846.	11.3	26
31	Dynamic Portfolio Strategy Using Clustering Approach. PLoS ONE, 2017, 12, e0169299.	2.5	24
32	Twitter sentiment around the Earnings Announcement events. PLoS ONE, 2017, 12, e0173151.	2.5	24
33	A decision-making framework for river water quality management under uncertainty: Application of social choice rules. Journal of Environmental Management, 2016, 183, 152-163.	7.8	23
34	Matching daily home health-care demands with supply in service-sharing platforms. Transportation Research, Part E: Logistics and Transportation Review, 2021, 145, 102177.	7.4	23
35	Market interactions, trust and reciprocity. PLoS ONE, 2020, 15, e0232704.	2.5	21
36	Nonlinear Trading Models Through Sharpe Ratio Maximization. International Journal of Neural Systems, 1997, 08, 417-431.	5.2	20

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37	Day Traders in South Australia: Similarities and Differences with Traditional Gamblers. <i>Journal of Gambling Studies</i> , 2017, 33, 855-866.	1.6	20
38	Forecasting Bitcoin Trends Using Algorithmic Learning Systems. <i>Entropy</i> , 2020, 22, 838.	2.2	20
39	An extended asld trading system to enhance portfolio management. <i>IEEE Transactions on Neural Networks</i> , 2003, 14, 413-425.	4.2	19
40	Two robust long short-term memory frameworks for trading stocks. <i>Applied Intelligence</i> , 2021, 51, 7177-7195.	5.3	19
41	The absorption and multiplication of uncertainty in machineâ€learningâ€driven finance. <i>British Journal of Sociology</i> , 2021, 72, 1015-1029.	1.5	19
42	Optimal Pricing Decisions for a Low-Carbon Supply Chain Considering Fairness Concern under Carbon Quota Policy. <i>International Journal of Environmental Research and Public Health</i> , 2021, 18, 556.	2.6	19
43	An Experiment on Prediction Markets in Science. <i>PLoS ONE</i> , 2009, 4, e8500.	2.5	18
44	Modeling Automation With Cognitive Work Analysis to Support Human-Automation Coordination. <i>Journal of Cognitive Engineering and Decision Making</i> , 2017, 11, 299-322.	2.3	18
45	Does the Adaptive Market Hypothesis explain the evolution of emerging markets efficiency? Evidence from the Moroccan financial market. <i>Heliyon</i> , 2020, 6, e04429.	3.2	18
46	How market ecology explains market malfunction. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2021, 118, .	7.1	18
47	Attention enhanced long short-term memory network with multi-source heterogeneous information fusion: An application to BGI Genomics. <i>Information Sciences</i> , 2021, 553, 305-330.	6.9	17
48	Diversity-driven knowledge distillation for financial trading using Deep Reinforcement Learning. <i>Neural Networks</i> , 2021, 140, 193-202.	5.9	17
49	Human Factors in Financial Trading. <i>Human Factors</i> , 2016, 58, 814-832.	3.5	16
50	<i>TaxThemis</i>: Interactive Mining and Exploration of Suspicious Tax Evasion Groups. <i>IEEE Transactions on Visualization and Computer Graphics</i> , 2021, 27, 849-859.	4.4	16
51	FOREX rate prediction improved by Elliott waves patterns based on neural networks. <i>Neural Networks</i> , 2022, 145, 342-355.	5.9	16
52	Does Chinaâ€™s carbon emission trading policy improve regional energy efficiency?â€™an analysis based on quasi-experimental and policy spillover effects. <i>Environmental Science and Pollution Research</i> , 2022, 29, 21166-21183.	5.3	16
53	Analysis of news sentiments using natural language processing and deep learning. <i>AI and Society</i> , 2021, 36, 931-937.	4.6	15
54	Impact of the implementation of carbon emission trading on corporate financial performance: Evidence from listed companies in China. <i>PLoS ONE</i> , 2021, 16, e0253460.	2.5	15

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55	An Algorithm for Testing the Efficient Market Hypothesis. PLoS ONE, 2013, 8, e78177.	2.5	14
56	A Comparative Study on the Routing Problem of Electric and Fuel Vehicles Considering Carbon Trading. International Journal of Environmental Research and Public Health, 2019, 16, 3120.	2.6	14
57	A fair trade? Expert perceptions of equity, innovation, and public awareness in China's future Emissions Trading Scheme. Climatic Change, 2021, 164, 31.	3.6	14
58	Leasing or Selling? Durable Goods Manufacturer Marketing Model Selection under a Mixed Carbon Trading-and-Tax Policy Scenario. International Journal of Environmental Research and Public Health, 2019, 16, 251.	2.6	13
59	Intraday return predictability: Evidence from commodity ETFs and their related volatility indices. Resources Policy, 2020, 69, 101830.	9.6	13
60	Action-specialized expert ensemble trading system with extended discrete action space using deep reinforcement learning. PLoS ONE, 2020, 15, e0236178.	2.5	13
61	The Flow of Information in Trading: An Entropy Approach to Market Regimes. Entropy, 2020, 22, 1064.	2.2	13
62	Optimizing strategies for e-waste supply chains under four operation scenarios. Waste Management, 2021, 124, 325-338.	7.4	13
63	How can carbon trading price distortion be corrected? An empirical study from China's carbon trading pilot markets. Environmental Science and Pollution Research, 2021, 28, 66253-66271.	5.3	13
64	Optimization of trading physics models of markets. IEEE Transactions on Neural Networks, 2001, 12, 776-790.	4.2	12
65	Fractal Profit Landscape of the Stock Market. PLoS ONE, 2012, 7, e33960.	2.5	12
66	Stock Portfolio Structure of Individual Investors Infers Future Trading Behavior. PLoS ONE, 2014, 9, e103006.	2.5	12
67	Selection of the optimal trading model for stock investment in different industries. PLoS ONE, 2019, 14, e0212137.	2.5	12
68	Designing and implementing pollutant emissions trading systems in China: A twelve-year reflection. Journal of Environmental Management, 2020, 261, 110207.	7.8	12
69	Effects of emission trading schemes on corporate carbon productivity and implications for firm-level responses. Scientific Reports, 2021, 11, 11679.	3.3	12
70	Roles of retailers in the peer-to-peer electricity market: A single retailer perspective. IScience, 2021, 24, 103278.	4.1	12
71	Is There Any Overtrading in Stock Markets? The Moderating Role of Big Five Personality Traits and Gender in a Unilateral Trend Stock Market. PLoS ONE, 2014, 9, e87111.	2.5	11
72	Performance of technical trading rules: evidence from Southeast Asian stock markets. SpringerPlus, 2015, 4, 552.	1.2	11

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73	Remanufacturing under energy performance contractingâ€”an alternative insight from sustainable production. Environmental Science and Pollution Research, 2020, 27, 40811-40825.	5.3	11
74	Quantifying the effect of investorsâ€™ attention on stock market. PLoS ONE, 2017, 12, e0176836.	2.5	11
75	Subsidy strategy of pharmaceutical e-commerce platform based on two-sided market theory. PLoS ONE, 2019, 14, e0224369.	2.5	10
76	Can the Behavioural Spillover Effect Affect the Environmental Regulations Strategy Choice of Local Governments?. International Journal of Environmental Research and Public Health, 2021, 18, 4975.	2.6	10
77	$\langle \text{mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e1121" altimg="si50.svg"} \rangle \langle \text{mml:mtext} \rangle \text{COVID19-HPSMP} \langle \text{mml:mtext} \rangle \langle \text{mml:math} \rangle$: COVID-19 adopted Hybrid and Parallel deep information fusion framework for stock price movement prediction. Expert Systems With Applications, 2022, 187, 115879.	7.6	10
78	Stock Price Change Rate Prediction by Utilizing Social Network Activities. Scientific World Journal, The, 2014, 2014, 1-14.	2.1	9
79	Financial Symmetry and Moods in the Market. PLoS ONE, 2015, 10, e0118224.	2.5	9
80	Effluent trading in river systems through stochastic decision-making process: a case study. Environmental Science and Pollution Research, 2017, 24, 20655-20672.	5.3	9
81	The tail dependence of the carbon markets: The implication of portfolio management. PLoS ONE, 2020, 15, e0238033.	2.5	9
82	Slow-fast analysis of a multi-group asset flow model with implications for the dynamics of wealth. PLoS ONE, 2018, 13, e0207764.	2.5	8
83	Ecology of trading strategies in a forex market for limit and market orders. PLoS ONE, 2018, 13, e0208332.	2.5	8
84	â€”No one to trustâ€™: the cultural embedding of atomism in financial markets. British Journal of Sociology, 2019, 70, 927-947.	1.5	8
85	Dynamic Scoring: Probabilistic Model Selection Based on Utility Maximization. Entropy, 2019, 21, 36.	2.2	8
86	Measuring Carbon Market Transaction Efficiency in the Power Industry: An Entropy-Weighted TOPSIS Approach. Entropy, 2020, 22, 973.	2.2	8
87	On Exploiting Millimeter-Wave Spectrum Trading in Countrywide Mobile Network Operators for High Spectral and Energy Efficiencies in 5G/6G Era. Sensors, 2020, 20, 3495.	3.8	8
88	Distributed Energy IoT-Based Real-Time Virtual Energy Prosumer Business Model for Distributed Power Resource. Sensors, 2021, 21, 4533.	3.8	8
89	Energy Trading among Power Grid and Renewable Energy Sources: A Dynamic Pricing and Demand Scheme for Profit Maximization. Sensors, 2021, 21, 5819.	3.8	8
90	Market Confidence Predicts Stock Price: Beyond Supply and Demand. PLoS ONE, 2016, 11, e0158742.	2.5	8

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91	Loss aversion and market crashes. <i>Economic Modelling</i> , 2020, 92, 70-86.	3.8	7
92	Will For-Profits Keep Up the Pace in the United States? The Future of the Program of All-Inclusive Care for the Elderly and Implications for Other Programs Serving Medically Vulnerable Populations. <i>International Journal of Health Services</i> , 2021, 51, 195-202.	2.5	7
93	Effective Application of Improved Profit-Mining Algorithm for the Interday Trading Model. <i>Scientific World Journal</i> , The, 2014, 2014, 1-13.	2.1	6
94	Fluctuation-driven price dynamics and investment strategies. <i>PLoS ONE</i> , 2017, 12, e0189274.	2.5	6
95	Classification of position management strategies at the order-book level and their influences on future market-price formation. <i>PLoS ONE</i> , 2019, 14, e0220645.	2.5	6
96	Multi-Agents-Based Modeling and Simulation for Carbon Permits Trading in China: A Regional Development Perspective. <i>International Journal of Environmental Research and Public Health</i> , 2020, 17, 301.	2.6	6
97	Optimal Decisions for Two Risk-Averse Competitive Manufacturers under the Cap-and-Trade Policy and Uncertain Demand. <i>International Journal of Environmental Research and Public Health</i> , 2020, 17, 1010.	2.6	6
98	Multi-agent reinforcement learning approach for hedging portfolio problem. <i>Soft Computing</i> , 2021, 25, 7877-7885.	3.6	6
99	Structural break-aware pairs trading strategy using deep reinforcement learning. <i>Journal of Supercomputing</i> , 2022, 78, 3843-3882.	3.6	6
100	Investor memory of past performance is positively biased and predicts overconfidence. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2021, 118, .	7.1	6
101	How Complexity and Uncertainty Grew with Algorithmic Trading. <i>Entropy</i> , 2020, 22, 499.	2.2	5
102	The spillover effects of China's regional environmental markets to local listed firms: a risk Granger causality approach. <i>Environmental Science and Pollution Research</i> , 2020, 27, 44123-44136.	5.3	5
103	How a choice between emission trading and tax schemes affects an environment-biased Environmental Protection Bureau's discretion?. <i>Science of the Total Environment</i> , 2020, 736, 139141.	8.0	5
104	Improving stock trading decisions based on pattern recognition using machine learning technology. <i>PLoS ONE</i> , 2021, 16, e0255558.	2.5	5
105	Scientific and technical data sharing: a trading perspective. <i>Journal of Computer-Aided Molecular Design</i> , 2014, 28, 989-996.	2.9	4
106	Stroke: a Hidden Danger of Margin Trading in Stock Markets. <i>Journal of Urban Health</i> , 2015, 92, 995-1006.	3.6	4
107	White lie effects of information asymmetry on stock momentum. <i>Heliyon</i> , 2020, 6, e03816.	3.2	4
108	Scaling and Predictability in Stock Markets: A Comparative Study. <i>PLoS ONE</i> , 2014, 9, e91707.	2.5	4

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109	Dynamic Advisor-Based Ensemble (dynABE): Case study in stock trend prediction of critical metal companies. PLoS ONE, 2019, 14, e0212487.	2.5	3
110	Measuring liquidity in Indian stock market: A dimensional perspective. PLoS ONE, 2020, 15, e0238718.	2.5	3
111	QF-TraderNet: Intraday Trading via Deep Reinforcement With Quantum Price Levels Based Profit-And-Loss Control. Frontiers in Artificial Intelligence, 2021, 4, 749878.	3.4	3
112	An evolutionarily stable strategy and the critical point of hog futures trading entities based on replicator dynamic theory: 2006–2015 data for China’s 22 provinces. PLoS ONE, 2017, 12, e0172009.	2.5	2
113	Study on Benefit Coordination of Supply Chain Network Based on Green Development. International Journal of Environmental Research and Public Health, 2019, 16, 1458.	2.6	2
114	Using algorithmic trading to analyze short term profitability of Bitcoin. PeerJ Computer Science, 2021, 7, e337.	4.5	2
115	Online Learning Approach for Predictive Real-Time Energy Trading in Cloud-RANs. Sensors, 2021, 21, 2308.	3.8	2
116	The Applicability of Self-Play Algorithms to Trading and Forecasting Financial Markets. Frontiers in Artificial Intelligence, 2021, 4, 668465.	3.4	2
117	Trade informativeness and liquidity in Bitcoin markets. PLoS ONE, 2021, 16, e0255515.	2.5	2
118	Fragmentation in trader preferences among multiple markets: market coexistence versus single market dominance. Royal Society Open Science, 2021, 8, 202233.	2.4	2
119	The Geometric Phase of Stock Trading. PLoS ONE, 2016, 11, e0161538.	2.5	2
120	Mapping the Illegal International Ivory Trading Network to Identify Key Hubs and Smuggling Routes. EcoHealth, 2020, 17, 523-539.	2.0	2
121	Understanding market functionality and trading success. PLoS ONE, 2019, 14, e0219606.	2.5	1
122	Let's Call it Quits: Break-Even Effects in the Decision to Stop Taking Risks. Risk Analysis, 2019, 39, 1560-1581.	2.7	1
123	Optimal statistical arbitrage trading of Berkshire Hathaway stock and its replicating portfolio. PLoS ONE, 2021, 16, e0244541.	2.5	1
124	Are the shareholding and trading behaviors of diverse investors affected by the relaxation of day trading?. PLoS ONE, 2021, 16, e0250121.	2.5	1
125	Innovative deep matching algorithm for stock portfolio selection using deep stock profiles. PLoS ONE, 2020, 15, e0241573.	2.5	1
126	Key to Trading Profits – Matching the Probability Distribution of a Contract with an Appropriate Mechanical Trading Strategy. International Journal of Economics and Finance, 2010, 2, .	0.3	0

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127	Single Stock Dynamics on High-Frequency Data: From a Compressed Coding Perspective. PLoS ONE, 2014, 9, e85018.	2.5	0
128	Striking up with the in crowd: When option markets and insiders agree. Journal of Banking and Finance, 2020, 120, 105963.	2.9	0
129	Behavioural Effects and Market Dynamics in Field and Laboratory Experimental Asset Markets. Entropy, 2020, 22, 1183.	2.2	0
130	Frontrunning the signals: As arbitrage between sophisticates. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, e2025524118.	7.1	0
131	Providers preferences towards greater patient health benefit is associated with higher quality of care. International Journal of Health Economics and Management, 2021, 21, 271-294.	1.1	0
132	On the impact of publicly available news and information transfer to financial markets. Royal Society Open Science, 2021, 8, 202321.	2.4	0
133	Some fixed point theorems on complex valued modular metric spaces with an application. Communications Faculty of Science University of Ankara Series A1 Mathematics and Statistics, 2021, 70, 690-701.	0.5	0
134	The relative effectiveness of law enforcement policies aimed at reducing illegal trade: Evidence from laboratory markets. PLoS ONE, 2021, 16, e0259254.	2.5	0