

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
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135
all docs

135
docs citations

135
times ranked

2666
citing authors

#	ARTICLE	IF	CITATIONS
1	Structural break-aware pairs trading strategy using deep reinforcement learning. Journal of Supercomputing, 2022, 78, 3843-3882.	3.6	6
2	$\langle \text{mml:math xmlns:mml="http://www.w3.org/1998/Math/MathML" display="inline" id="d1e1121" altimg="si50.svg"} \rangle \langle \text{mml:mtext} \rangle \text{COVID19-HPSMP} \langle \text{mml:mtext} \rangle \langle \text{mml:math} \rangle$: 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
3	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
4	FOREX rate prediction improved by Elliott waves patterns based on neural networks. Neural Networks, 2022, 145, 342-355.	5.9	16
5	Does China's carbon emission trading policy improve regional energy efficiency? an analysis based on quasi-experimental and policy spillover effects. Environmental Science and Pollution Research, 2022, 29, 21166-21183.	5.3	16
6	Analysis of news sentiments using natural language processing and deep learning. AI and Society, 2021, 36, 931-937.	4.6	15
7	Price Trailing for Financial Trading Using Deep Reinforcement Learning. IEEE Transactions on Neural Networks and Learning Systems, 2021, 32, 2837-2846.	11.3	26
8	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. International Journal of Health Services, 2021, 51, 195-202.	2.5	7
9	<i>TaxThemis</i> : Interactive Mining and Exploration of Suspicious Tax Evasion Groups. IEEE Transactions on Visualization and Computer Graphics, 2021, 27, 849-859.	4.4	16
10	Attention enhanced long short-term memory network with multi-source heterogeneous information fusion: An application to BGI Genomics. Information Sciences, 2021, 553, 305-330.	6.9	17
11	Optimal statistical arbitrage trading of Berkshire Hathaway stock and its replicating portfolio. PLoS ONE, 2021, 16, e0244541.	2.5	1
12	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
13	Using algorithmic trading to analyze short term profitability of Bitcoin. PeerJ Computer Science, 2021, 7, e337.	4.5	2
14	Two robust long short-term memory frameworks for trading stocks. Applied Intelligence, 2021, 51, 7177-7195.	5.3	19
15	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
16	Cost-benefit analysis of metal recovery from e-waste: Implications for international policy. Waste Management, 2021, 123, 42-47.	7.4	33
17	Online Learning Approach for Predictive Real-Time Energy Trading in Cloud-RANs. Sensors, 2021, 21, 2308.	3.8	2
18	Optimizing strategies for e-waste supply chains under four operation scenarios. Waste Management, 2021, 124, 325-338.	7.4	13

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19	Multi-agent reinforcement learning approach for hedging portfolio problem. <i>Soft Computing</i> , 2021, 25, 7877-7885.	3.6	6
20	Are the shareholding and trading behaviors of diverse investors affected by the relaxation of day trading?. <i>PLoS ONE</i> , 2021, 16, e0250121.	2.5	1
21	The Applicability of Self-Play Algorithms to Trading and Forecasting Financial Markets. <i>Frontiers in Artificial Intelligence</i> , 2021, 4, 668465.	3.4	2
22	Can the Behavioural Spillover Effect Affect the Environmental Regulations Strategy Choice of Local Governments?. <i>International Journal of Environmental Research and Public Health</i> , 2021, 18, 4975.	2.6	10
23	Providers preferences towards greater patient health benefit is associated with higher quality of care. <i>International Journal of Health Economics and Management</i> , 2021, 21, 271-294.	1.1	0
24	Effects of emission trading schemes on corporate carbon productivity and implications for firm-level responses. <i>Scientific Reports</i> , 2021, 11, 11679.	3.3	12
25	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
26	Distributed Energy IoT-Based Real-Time Virtual Energy Prosumer Business Model for Distributed Power Resource. <i>Sensors</i> , 2021, 21, 4533.	3.8	8
27	How can carbon trading price distortion be corrected? An empirical study from China's carbon trading pilot markets. <i>Environmental Science and Pollution Research</i> , 2021, 28, 66253-66271.	5.3	13
28	The absorption and multiplication of uncertainty in machine learning-driven finance. <i>British Journal of Sociology</i> , 2021, 72, 1015-1029.	1.5	19
29	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
30	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
31	On the impact of publicly available news and information transfer to financial markets. <i>Royal Society Open Science</i> , 2021, 8, 202321.	2.4	0
32	Diversity-driven knowledge distillation for financial trading using Deep Reinforcement Learning. <i>Neural Networks</i> , 2021, 140, 193-202.	5.9	17
33	Trade informativeness and liquidity in Bitcoin markets. <i>PLoS ONE</i> , 2021, 16, e0255515.	2.5	2
34	Fragmentation in trader preferences among multiple markets: market coexistence versus single market dominance. <i>Royal Society Open Science</i> , 2021, 8, 202233.	2.4	2
35	Improving stock trading decisions based on pattern recognition using machine learning technology. <i>PLoS ONE</i> , 2021, 16, e0255558.	2.5	5
36	Energy Trading among Power Grid and Renewable Energy Sources: A Dynamic Pricing and Demand Scheme for Profit Maximization. <i>Sensors</i> , 2021, 21, 5819.	3.8	8

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37	Investor memory of past performance is positively biased and predicts overconfidence. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, .	7.1	6
38	Cryptocurrency trading, gambling and problem gambling. Addictive Behaviors, 2021, 122, 107021.	3.0	35
39	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
40	Optimal Pricing Decisions for a Low-Carbon Supply Chain Considering Fairness Concern under Carbon Quota Policy. International Journal of Environmental Research and Public Health, 2021, 18, 556.	2.6	19
41	Supply chain carbon emission reductions and coordination when consumers have a strong preference for low-carbon products. Environmental Science and Pollution Research, 2021, 28, 19969-19983.	5.3	67
42	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
43	Roles of retailers in the peer-to-peer electricity market: A single retailer perspective. IScience, 2021, 24, 103278.	4.1	12
44	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
45	The relative effectiveness of law enforcement policies aimed at reducing illegal trade: Evidence from laboratory markets. PLoS ONE, 2021, 16, e0259254.	2.5	0
46	Where to look for the morals in markets?. Experimental Economics, 2020, 23, 30-52.	2.1	37
47	Multi-Agents-Based Modeling and Simulation for Carbon Permits Trading in China: A Regional Development Perspective. International Journal of Environmental Research and Public Health, 2020, 17, 301.	2.6	6
48	Pricing behavior of monopoly market with the implementation of green technology decision under emission reduction subsidy policy. Science of the Total Environment, 2020, 709, 136110.	8.0	50
49	Intraday return predictability: Evidence from commodity ETFs and their related volatility indices. Resources Policy, 2020, 69, 101830.	9.6	13
50	Measuring Carbon Market Transaction Efficiency in the Power Industry: An Entropy-Weighted TOPSIS Approach. Entropy, 2020, 22, 973.	2.2	8
51	How Complexity and Uncertainty Grew with Algorithmic Trading. Entropy, 2020, 22, 499.	2.2	5
52	Loss aversion and market crashes. Economic Modelling, 2020, 92, 70-86.	3.8	7
53	Action-specialized expert ensemble trading system with extended discrete action space using deep reinforcement learning. PLoS ONE, 2020, 15, e0236178.	2.5	13
54	The spillover effects of China's regional environmental markets to local listed firms: a risk Granger causality approach. Environmental Science and Pollution Research, 2020, 27, 44123-44136.	5.3	5

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55	Remanufacturing under energy performance contractingâ€”an alternative insight from sustainable production. <i>Environmental Science and Pollution Research</i> , 2020, 27, 40811-40825.	5.3	11
56	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
57	Measuring liquidity in Indian stock market: A dimensional perspective. <i>PLoS ONE</i> , 2020, 15, e0238718.	2.5	3
58	Striking up with the in crowd: When option markets and insiders agree. <i>Journal of Banking and Finance</i> , 2020, 120, 105963.	2.9	0
59	The tail dependence of the carbon markets: The implication of portfolio management. <i>PLoS ONE</i> , 2020, 15, e0238033.	2.5	9
60	Forecasting Bitcoin Trends Using Algorithmic Learning Systems. <i>Entropy</i> , 2020, 22, 838.	2.2	20
61	The Flow of Information in Trading: An Entropy Approach to Market Regimes. <i>Entropy</i> , 2020, 22, 1064.	2.2	13
62	Behavioural Effects and Market Dynamics in Field and Laboratory Experimental Asset Markets. <i>Entropy</i> , 2020, 22, 1183.	2.2	0
63	Market interactions, trust and reciprocity. <i>PLoS ONE</i> , 2020, 15, e0232704.	2.5	21
64	Designing and implementing pollutant emissions trading systems in China: A twelve-year reflection. <i>Journal of Environmental Management</i> , 2020, 261, 110207.	7.8	12
65	On Exploiting Millimeter-Wave Spectrum Trading in Countrywide Mobile Network Operators for High Spectral and Energy Efficiencies in 5G/6G Era. <i>Sensors</i> , 2020, 20, 3495.	3.8	8
66	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
67	Opportunity and marginal abatement cost savings from China's pilot carbon emissions permit trading system: Simulating evidence from the industrial sectors. <i>Journal of Environmental Management</i> , 2020, 271, 110975.	7.8	30
68	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
69	White lie effects of information asymmetry on stock momentum. <i>Heliyon</i> , 2020, 6, e03816.	3.2	4
70	Mapping the Illegal International Ivory Trading Network to Identify Key Hubs and Smuggling Routes. <i>EcoHealth</i> , 2020, 17, 523-539.	2.0	2
71	Innovative deep matching algorithm for stock portfolio selection using deep stock profiles. <i>PLoS ONE</i> , 2020, 15, e0241573.	2.5	1
72	â€œNo one to trustâ€™: the cultural embedding of atomism in financial markets. <i>British Journal of Sociology</i> , 2019, 70, 927-947.	1.5	8

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73	Deep architectures for long-term stock price prediction with a heuristic-based strategy for trading simulations. PLoS ONE, 2019, 14, e0223593.	2.5	39
74	Subsidy strategy of pharmaceutical e-commerce platform based on two-sided market theory. PLoS ONE, 2019, 14, e0224369.	2.5	10
75	Understanding market functionality and trading success. PLoS ONE, 2019, 14, e0219606.	2.5	1
76	Classification of position management strategies at the order-book level and their influences on future market-price formation. PLoS ONE, 2019, 14, e0220645.	2.5	6
77	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
78	Preliminary findings on cryptocurrency trading among regular gamblers: A new risk for problem gambling?. Addictive Behaviors, 2019, 92, 136-140.	3.0	58
79	Would an increasing block carbon tax be better? A comparative study within the Stackelberg Game framework. Journal of Environmental Management, 2019, 235, 328-341.	7.8	51
80	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
81	How does emission trading reduce China's carbon intensity? An exploration using a decomposition and difference-in-differences approach. Science of the Total Environment, 2019, 676, 514-523.	8.0	188
82	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
83	Dynamic Advisor-Based Ensemble (dynABE): Case study in stock trend prediction of critical metal companies. PLoS ONE, 2019, 14, e0212487.	2.5	3
84	Dynamic Scoring: Probabilistic Model Selection Based on Utility Maximization. Entropy, 2019, 21, 36.	2.2	8
85	Selection of the optimal trading model for stock investment in different industries. PLoS ONE, 2019, 14, e0212137.	2.5	12
86	Let's Call it Quits: Break-Even Effects in the Decision to Stop Taking Risks. Risk Analysis, 2019, 39, 1560-1581.	2.7	1
87	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
88	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
89	Ecology of trading strategies in a forex market for limit and market orders. PLoS ONE, 2018, 13, e0208332.	2.5	8
90	Excessive trading, a gambling disorder in its own right? A case study on a French disordered gamblers cohort. Addictive Behaviors, 2017, 64, 340-348.	3.0	39

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91	Deep Direct Reinforcement Learning for Financial Signal Representation and Trading. IEEE Transactions on Neural Networks and Learning Systems, 2017, 28, 653-664.	11.3	442
92	Day Traders in South Australia: Similarities and Differences with Traditional Gamblers. Journal of Gambling Studies, 2017, 33, 855-866.	1.6	20
93	A material political economy: Automated Trading Desk and price prediction in high-frequency trading. Social Studies of Science, 2017, 47, 172-194.	2.5	50
94	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
95	Modeling Automation With Cognitive Work Analysis to Support Human-Automation Coordination. Journal of Cognitive Engineering and Decision Making, 2017, 11, 299-322.	2.3	18
96	Dynamic Portfolio Strategy Using Clustering Approach. PLoS ONE, 2017, 12, e0169299.	2.5	24
97	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
98	Twitter sentiment around the Earnings Announcement events. PLoS ONE, 2017, 12, e0173151.	2.5	24
99	Fluctuation-driven price dynamics and investment strategies. PLoS ONE, 2017, 12, e0189274.	2.5	6
100	Quantifying the effect of investors' attention on stock market. PLoS ONE, 2017, 12, e0176836.	2.5	11
101	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
102	Human Factors in Financial Trading. Human Factors, 2016, 58, 814-832.	3.5	16
103	Market Confidence Predicts Stock Price: Beyond Supply and Demand. PLoS ONE, 2016, 11, e0158742.	2.5	8
104	The Geometric Phase of Stock Trading. PLoS ONE, 2016, 11, e0161538.	2.5	2
105	Social signals and algorithmic trading of Bitcoin. Royal Society Open Science, 2015, 2, 150288.	2.4	143
106	Financial Symmetry and Moods in the Market. PLoS ONE, 2015, 10, e0118224.	2.5	9
107	Performance of technical trading rules: evidence from Southeast Asian stock markets. SpringerPlus, 2015, 4, 552.	1.2	11
108	Stroke: a Hidden Danger of Margin Trading in Stock Markets. Journal of Urban Health, 2015, 92, 995-1006.	3.6	4

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109	Biclustering Learning of Trading Rules. IEEE Transactions on Cybernetics, 2015, 45, 2287-2298.	9.5	35
110	Collective Attention and Stock Prices: Evidence from Google Trends Data on Standard and Poor's 100. PLoS ONE, 2015, 10, e0135311.	2.5	28
111	Single Stock Dynamics on High-Frequency Data: From a Compressed Coding Perspective. PLoS ONE, 2014, 9, e85018.	2.5	0
112	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
113	Stock Portfolio Structure of Individual Investors Infers Future Trading Behavior. PLoS ONE, 2014, 9, e103006.	2.5	12
114	Stock Price Change Rate Prediction by Utilizing Social Network Activities. Scientific World Journal, The, 2014, 2014, 1-14.	2.1	9
115	Effective Application of Improved Profit-Mining Algorithm for the Interday Trading Model. Scientific World Journal, The, 2014, 2014, 1-13.	2.1	6
116	Scientific and technical data sharing: a trading perspective. Journal of Computer-Aided Molecular Design, 2014, 28, 989-996.	2.9	4
117	Trading Network Predicts Stock Price. Scientific Reports, 2014, 4, 3711.	3.3	29
118	Scaling and Predictability in Stock Markets: A Comparative Study. PLoS ONE, 2014, 9, e91707.	2.5	4
119	Prospect Theory for Online Financial Trading. PLoS ONE, 2014, 9, e109458.	2.5	43
120	Ethics, Finance, and Automation: A Preliminary Survey of Problems in High Frequency Trading. Science and Engineering Ethics, 2013, 19, 851-874.	2.9	43
121	Quantifying Trading Behavior in Financial Markets Using Google Trends. Scientific Reports, 2013, 3, 1684.	3.3	644
122	An Algorithm for Testing the Efficient Market Hypothesis. PLoS ONE, 2013, 8, e78177.	2.5	14
123	Linking agent-based models and stochastic models of financial markets. Proceedings of the National Academy of Sciences of the United States of America, 2012, 109, 8388-8393.	7.1	127
124	Fractal Profit Landscape of the Stock Market. PLoS ONE, 2012, 7, e33960.	2.5	12
125	Financial volatility trading using a self-organising neural-fuzzy semantic network and option straddle-based approach. Expert Systems With Applications, 2011, 38, 4668-4688.	7.6	42
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	Policy Design and Performance of Emissions Trading Markets: An Adaptive Agent-Based Analysis. Environmental Science & Technology, 2010, 44, 5693-5699.	10.0	33
128	Relativistic statistical arbitrage. Physical Review E, 2010, 82, 056104.	2.1	48
129	An Experiment on Prediction Markets in Science. PLoS ONE, 2009, 4, e8500.	2.5	18
130	Stock Trading Using RSPOP: A Novel Rough Set-Based Neuro-Fuzzy Approach. IEEE Transactions on Neural Networks, 2006, 17, 1301-1315.	4.2	105
131	An extended asld trading system to enhance portfolio management. IEEE Transactions on Neural Networks, 2003, 14, 413-425.	4.2	19
132	Optimization of trading physics models of markets. IEEE Transactions on Neural Networks, 2001, 12, 776-790.	4.2	12
133	Financial volatility trading using recurrent neural networks. IEEE Transactions on Neural Networks, 2001, 12, 865-874.	4.2	96
134	Nonlinear Trading Models Through Sharpe Ratio Maximization. International Journal of Neural Systems, 1997, 08, 417-431.	5.2	20