Wei-Xing Zhou

List of Publications by Year
in descending order

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Version: 2024-02-01

222 papers	10,112 citations	41339 49 h-index	45310 90 g-index
222 all docs	222 docs citations	222 times ranked	4452 citing authors

#	Article	IF	Citations
1	Prediction of Drug-Target Interactions and Drug Repositioning via Network-Based Inference. PLoS Computational Biology, 2012, 8, e1002503.	3.2	674
2	Multifractal detrended cross-correlation analysis for two nonstationary signals. Physical Review E, 2008, 77, 066211.	2.1	586
3	Discrete hierarchical organization of social group sizes. Proceedings of the Royal Society B: Biological Sciences, 2005, 272, 439-444.	2.6	422
4	Statistical tests for power-law cross-correlated processes. Physical Review E, 2011, 84, 066118.	2.1	389
5	Detrending moving average algorithm for multifractals. Physical Review E, 2010, 82, 011136.	2.1	361
6	Multifractal detrending moving-average cross-correlation analysis. Physical Review E, 2011, 84, 016106.	2.1	312
7	Multifractal analysis of financial markets: a review. Reports on Progress in Physics, 2019, 82, 125901.	20.1	210
8	Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. Physical Review E, 2011, 84, 026108.	2.1	205
9	Detrended fluctuation analysis for fractals and multifractals in higher dimensions. Physical Review E, 2006, 74, 061104.	2.1	191
10	The 2006â€“2008 oil bubble: Evidence of speculation, and prediction. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 1571-1576.	2.6	186
11	Detrended partial cross-correlation analysis of two nonstationary time series influenced by common external forces. Physical Review E, 2015, 91, 062816.	2.1	178
12	Is there a real-estate bubble in the US?. Physica A: Statistical Mechanics and Its Applications, 2006, 361, 297-308.	2.6	177
13	Bubble diagnosis and prediction of the 2005â€“2007 and 2008â€“2009 Chinese stock market bubbles. Journal of Economic Behavior and Organization, 2010, 74, 149-162.	2.0	163
14	The components of empirical multifractality in financial returns. Europhysics Letters, 2009, 88, 28004.	2.0	160
15	Calling patterns in human communication dynamics. Proceedings of the National Academy of Sciences of the United States of America, 2013, 110, 1600-1605.	7.1	147
16	Comparing the performance of FA, DFA and DMA using different synthetic long-range correlated time series. Scientific Reports, 2012, 2, 835.	3.3	145
17	Statistical properties of visibility graph of energy dissipation rates in three-dimensional fully developed turbulence. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 2675-2681.	2.6	139
18	Predictability of large future changes in major financial indices. International Journal of Forecasting, 2006, 22, 153-168.	6.5	128

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19	Self-organizing Ising model of financial markets. European Physical Journal B, 2007, 55, 175-181.	1.5	125
20	Finite-size effect and the components of multifractality in financial volatility. Chaos, Solitons and Fractals, 2012, 45, 147-155.	5.1	123
21	Degree distributions of the visibility graphs mapped from fractional Brownian motions and multifractal random walks. Physics Letters, Section A: General, Atomic and Solid State Physics, 2009, 373, 3822-3826.	2.1	108
22	Multifractality in stock indexes: Fact or Fiction?. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3605-3614.	2.6	95
23	Multifractal analysis of Chinese stock volatilities based on the partition function approach. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 4881-4888.	2.6	91
24	2000â€“2003 real estate bubble in the UK but not in the USA. Physica A: Statistical Mechanics and Its Applications, 2003, 329, 249-263.	2.6	89
25	Universal and nonuniversal allometric scaling behaviors in the visibility graphs of world stock market indices. Journal of Physics A: Mathematical and Theoretical, 2010, 43, 335002.	2.1	89
26	Emergence of long memory in stock volatility from a modified Mike-Farmer model. Europhysics Letters, 2009, 86, 48002.	2.0	82
27	Importance of positive feedbacks and overconfidence in a self-fulfilling Ising model of financial markets. Physica A: Statistical Mechanics and Its Applications, 2006, 370, 704-726.	2.6	80
28	Modified detrended fluctuation analysis based on empirical mode decomposition for the characterization of anti-persistent processes. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 4388-4395.	2.6	80
29	Empirical distributions of Chinese stock returns at different microscopic timescales. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 495-502.	2.6	79
30	Systemic risk and spatiotemporal dynamics of the US housing market. Scientific Reports, 2014, 4, 3655.	3.3	77
31	Testing the weak-form efficiency of the WTI crude oil futures market. Physica A: Statistical Mechanics and Its Applications, 2014, 405, 235-244.	2.6	74
32	Skill complementarity enhances heterophily in collaboration networks. Scientific Reports, 2016, 6, 18727.	3.3	71
33	Joint multifractal analysis based on the partition function approach: analytical analysis, numerical simulation and empirical application. New Journal of Physics, 2015, 17, 103020.	2.9	70
34	Antibubble and prediction of China's stock market and real-estate. Physica A: Statistical Mechanics and Its Applications, 2004, 337, 243-268.	2.6	68
35	Evidence of a worldwide stock market log-periodic anti-bubble since mid-2000. Physica A: Statistical Mechanics and Its Applications, 2003, 330, 543-583.	2.6	65
36	Analysis of the real estate market in Las Vegas: Bubble, seasonal patterns, and prediction of the CSW indices. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 243-260.	2.6	65

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37	A case study of speculative financial bubbles in the South African stock market 2003â€“2006. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 869-880.	2.6	63
38	Tail dependence networks of global stock markets. International Journal of Finance and Economics, 2019, 24, 558-567.	3.5	63
39	Non-parametric determination of real-time lag structure between two time series: the â€˜optimal thermal causal pathâ€™ method. Quantitative Finance, 2005, 5, 577-591.	1.7	62
40	Universal price impact functions of individual trades in an order-driven market. Quantitative Finance, 2012, 12, 1253-1263.	1.7	62
41	The US 2000-2002 market descent: how much longer and deeper?. Quantitative Finance, 2002, 2, 468-481.	1.7	62
42	Horizontal visibility graphs transformed from fractional Brownian motions: Topological properties versus the Hurst index. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 3592-3601.	2.6	61
43	Scaling in the distribution of intertrade durations of Chinese stocks. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5818-5825.	2.6	60
44	Clarifications to questions and criticisms on the Johansenâ€“Ledoitâ€“Sornette financial bubble model. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 4417-4428.	2.6	60
45	Renormalization group analysis of the 2000â€“2002 anti-bubble in the US S&P500 index: explanation of the hierarchy of five crashes and prediction. Physica A: Statistical Mechanics and Its Applications, 2003, 330, 584-604.	2.6	59
46	Scale invariant distribution and multifractality of volatility multipliers in stock markets. Physica A: Statistical Mechanics and Its Applications, 2007, 381, 343-350.	2.6	58
47	Complex stock trading network among investors. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 4929-4941.	2.6	58
48	MULTIFRACTAL CROSS WAVELET ANALYSIS. Fractals, 2017, 25, 1750054.	3.7	57
49	STATISTICAL SIGNIFICANCE OF PERIODICITY AND LOG-PERIODICITY WITH HEAVY-TAILED CORRELATED NOISE. International Journal of Modern Physics C, 2002, 13, 137-169.	1.7	55
50	Exploring self-similarity of complex cellular networks: The edge-covering method with simulated annealing and log-periodic sampling. Physica A: Statistical Mechanics and Its Applications, 2007, 375, 741-752.	2.6	54
51	Multifractal analysis of the fracture surfaces of foamed polypropylene/polyethylene blends. Applied Surface Science, 2009, 255, 4239-4245.	6.1	54
52	Joint multifractal analysis based on wavelet leaders. Frontiers of Physics, 2017, 12, 1.	5.0	51
53	Detrended fluctuation analysis of intertrade durations. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 433-440.	2.6	48
54	Evidence of intermittent cascades from discrete hierarchical dissipation in turbulence. Physica D: Nonlinear Phenomena, 2002, 165, 94-125.	2.8	47

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55	Long-term correlations and multifractal nature in the intertrade durations of a liquid Chinese stock and its warrant. Physica A: Statistical Mechanics and Its Applications, 2011, 390, 1646-1654.	2.6	47
56	Non-parametric determination of real-time lag structure between two time series: The â€œoptimal thermal causal pathâ€•method with applications to economic data. Journal of Macroeconomics, 2006, 28, 195-224.	1.3	46
57	Statistical properties of world investment networks. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 2450-2460.	2.6	46
58	Quantifying bid-ask spreads in the Chinese stock market using limit-order book data. European Physical Journal B, 2007, 57, 81-87.	1.5	44
59	Preferred numbers and the distributions of trade sizes and trading volumes in the Chinese stock market. European Physical Journal B, 2009, 68, 145-152.	1.5	41
60	NONPARAMETRIC ANALYSES OF LOG-PERIODIC PRECURSORS TO FINANCIAL CRASHES. International Journal of Modern Physics C, 2003, 14, 1107-1125.	1.7	40
61	Evidence of fueling of the 2000 new economy bubble by foreign capital inflow: implications for the future of the US economy and its stock market. Physica A: Statistical Mechanics and Its Applications, 2004, 332, 412-440.	2.6	40
62	Effects of long memory in the order submission process on the properties of recurrence intervals of large price fluctuations. Europhysics Letters, 2012, 98, 38003.	2.0	40
63	Generalizedqanalysis of log-periodicity: Applications to critical ruptures. Physical Review E, 2002, 66, 046111.	2.1	39
64	Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. New Journal of Physics, 2014, 16, 083038.	2.9	39
65	Time-dependent lead-lag relationship between the onshore and offshore Renminbi exchange rates. Journal of International Financial Markets, Institutions and Money, 2017, 49, 173-183.	4.2	39
66	On the probability distribution of stock returns in the Mike-Farmer model. European Physical Journal B, 2009, 67, 585-592.	1.5	38
67	Multifractality of drop breakup in the air-blast nozzle atomization process. Physical Review E, 2000, 63, 016302.	2.1	37
68	Empirical shape function of limit-order books in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5182-5188.	2.6	37
69	Recurrence interval analysis of high-frequency financial returns and its application to risk estimation. New Journal of Physics, 2010, 12, 075030.	2.9	37
70	The US Stock Market Leads the Federal Funds Rate and Treasury Bond Yields. PLoS ONE, 2011, 6, e22794.	2.5	37
71	Dynamic Evolution of Cross-Correlations in the Chinese Stock Market. PLoS ONE, 2014, 9, e97711.	2.5	36
72	Process flow diagram of an ammonia plant as a complex network. AICHE Journal, 2007, 53, 423-428.	3.6	35

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73	Tests of nonuniversality of the stock return distributions in an emerging market. Physical Review E, 2010, 82, 066103.	2.1	35
74	Inverse statistics and multifractality of exit distances in 3D fully developed turbulence. Physica D: Nonlinear Phenomena, 2006, 214, 55-62.	2.8	34
75	Multifractal detrended fluctuation analysis of combustion flames in four-burner impinging entrained-flow gasifier. Chemical Engineering Journal, 2008, 143, 230-235.	12.7	34
76	Statistical properties of volatility return intervals of Chinese stocks. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 881-890.	2.6	34
77	EFFECTS OF POLYNOMIAL TRENDS ON DETRENDING MOVING AVERAGE ANALYSIS. Fractals, 2015, 23, 1550034.	3.7	34
78	Correlation structure and principal components in the global crude oil market. Empirical Economics, 2016, 51, 1501-1519.	3.0	34
79	Temporal and spatial correlation patterns of air pollutants in Chinese cities. PLoS ONE, 2017, 12, e0182724.	2.5	34
80	Finite-time singularity signature of hyperinflation. Physica A: Statistical Mechanics and Its Applications, 2003, 325, 492-506.	2.6	33
81	Inverse statistics in stock markets: Universality and idiosyncracy. Physica A: Statistical Mechanics and Its Applications, 2005, 353, 433-444.	2.6	33
82	Fundamental factors versus herding in the 2000â€“2005 US stock market and prediction. Physica A: Statistical Mechanics and Its Applications, 2006, 360, 459-482.	2.6	33
83	Lead-lag cross-sectional structure and detection of correlatedâ€“anticorrelated regime shifts: Application to the volatilities of inflation and economic growth rates. Physica A: Statistical Mechanics and Its Applications, 2007, 380, 287-296.	2.6	33
84	Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market. Fluctuation and Noise Letters, 2017, 16, 1750018.	1.5	33
85	Testing the stability of the 2000 US stock market â€œantibubbleâ€• Physica A: Statistical Mechanics and Its Applications, 2005, 348, 428-452.	2.6	32
86	A comparative analysis of the statistical properties of large mobile phone calling networks. Scientific Reports, 2014, 4, 5132.	3.3	32
87	Endogenous and exogenous dynamics in the fluctuations of capital fluxes. European Physical Journal B, 2007, 57, 347-355.	1.5	31
88	Extreme value statistics and recurrence intervals of NYMEX energy futures volatility. Economic Modelling, 2014, 36, 8-17.	3.8	30
89	Causal slaving of the US treasury bond yield antibubble by the stock market antibubble of August 2000. Physica A: Statistical Mechanics and Its Applications, 2004, 337, 586-608.	2.6	28
90	Multiscaling behavior in the volatility return intervals of Chinese indices. Europhysics Letters, 2008, 84, 68001.	2.0	28

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91	Recurrence interval analysis of trading volumes. Physical Review E, 2010, 81, 066107.	2.1	28
92	Scaling and memory in the return intervals of realized volatility. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 4787-4796.	2.6	27
93	Heterogeneity in initial resource configurations improves a network-based hybrid recommendation algorithm. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 5704-5711.	2.6	27
94	Unveiling correlations between financial variables and topological metrics of trading networks: Evidence from a stock and its warrant. Physica A: Statistical Mechanics and Its Applications, 2015, 419, 575-584.	2.6	27
95	Profitability of Contrarian Strategies in the Chinese Stock Market. PLoS ONE, 2015, 10, e0137892.	2.5	26
96	Time series momentum and contrarian effects in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2017, 483, 309-318.	2.6	26
97	A weekly sentiment index and the cross-section of stock returns. Finance Research Letters, 2018, 27, 135-139.	6.7	26
98	A global economic policy uncertainty index from principal component analysis. Finance Research Letters, 2021, 40, 101686.	6.7	26
99	Profitability of simple technical trading rules of Chinese stock exchange indexes. Physica A: Statistical Mechanics and Its Applications, 2015, 439, 75-84.	2.6	25
100	Symmetric thermal optimal path and time-dependent lead-lag relationship: novel statistical tests and application to UK and US real-estate and monetary policies. Quantitative Finance, 2017, 17, 959-977.	1.7	25
101	Empirical regularities of order placement in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3173-3182.	2.6	24
102	Online-offline activities and game-playing behaviors of avatars in a massive multiplayer online role-playing game. Europhysics Letters, 2009, 88, 48007.	2.0	24
103	Trading networks, abnormal motifs and stock manipulation. Quantitative Finance Letters, 2013, 1, 1-8.	0.2	24
104	Direct determination approach for the multifractal detrending moving average analysis. Physical Review E, 2017, 96, 052201.	2.1	24
105	Visibility graph analysis of economy policy uncertainty indices. Physica A: Statistical Mechanics and Its Applications, 2019, 531, 121748.	2.6	24
106	Recurrence network analysis for uncovering dynamic transition of thermo-acoustic instability of supercritical hydrocarbon fuel flow. Aerospace Science and Technology, 2019, 85, 1-12.	4.8	24
107	Determinants of immediate price impacts at the trade level in an emerging order-driven market. New Journal of Physics, 2012, 14, 023055.	2.9	23
108	Network risk and forecasting power in phase-flipping dynamical networks. Physical Review E, 2014, 89, 042807.	2.1	23

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109	Club convergence of house prices: Evidence from Chinaâ€™s ten key cities. International Journal of Modern Physics B, 2015, 29, 1550181.	2.0	23
110	Computational Experiments Successfully Predict the Emergence of Autocorrelations in Ultra-High-Frequency Stock Returns. Computational Economics, 2017, 50, 579-594.	2.6	23
111	Sector connectedness in the Chinese stock markets. Empirical Economics, 2022, 62, 825-852.	3.0	23
112	Statistical properties of daily ensemble variables in the Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2007, 383, 497-506.	2.6	22
113	Nonlinear behaviour of the Chinese SSEC index with a unit root: Evidence from threshold unit root tests. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 503-510.	2.6	22
114	Statistical significance of the rich-club phenomenon in complex networks. New Journal of Physics, 2008, 10, 043002.	2.9	21
115	Order flow dynamics around extreme price changes on an emerging stock market. New Journal of Physics, 2010, 12, 075037.	2.9	21
116	Wax and wane of the cross-sectional momentum and contrarian effects: Evidence from the Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2017, 486, 397-407.	2.6	21
117	Relaxation dynamics of aftershocks after large volatility shocks in the SSEC index. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5211-5218.	2.6	20
118	Triadic motifs in the dependence networks of virtual societies. Scientific Reports, 2014, 4, 5244.	3.3	20
119	Two-state Markov-chain Poisson nature of individual cellphone call statistics. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 073210.	2.3	20
120	Information Flow Networks of Chinese Stock Market Sectors. IEEE Access, 2020, 8, 13066-13077.	4.2	20
121	Crossâ€shareholding networks and stock price synchronicity: Evidence from China. International Journal of Finance and Economics, 2021, 26, 914-948.	3.5	19
122	Numerical investigations of discrete scale invariance in fractals and multifractal measures. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 2623-2639.	2.6	18
123	Superfamily classification of nonstationary time series based on DFA scaling exponents. Journal of Physics A: Mathematical and Theoretical, 2010, 43, 495005.	2.1	18
124	Short term prediction of extreme returns based on the recurrence interval analysis. Quantitative Finance, 2018, 18, 353-370.	1.7	18
125	Tetradic motif profiles of horizontal visibility graphs. Communications in Nonlinear Science and Numerical Simulation, 2019, 72, 544-551.	3.3	18
126	Information Transfer between Stock Market Sectors: A Comparison between the USA and China. Entropy, 2020, 22, 194.	2.2	18

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127	Analytic degree distributions of horizontal visibility graphs mapped from unrelated random series and multifractal binomial measures. Europhysics Letters, 2017, 119, 48008.	2.0	17
128	Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. Risk Management, 2020, 22, 310-337.	2.3	17
129	Statistical Properties and Pre-Hit Dynamics of Price Limit Hits in the Chinese Stock Markets. PLoS ONE, 2015, 10, e0120312.	2.5	17
130	Long-term correlations and multifractality in trading volumes for Chinese stocks. Physics Procedia, 2010, 3, 1631-1640.	1.2	16
131	Testing the performance of technical trading rules in the Chinese markets based on superior predictive test. Physica A: Statistical Mechanics and Its Applications, 2015, 439, 114-123.	2.6	16
132	Investment Strategies Used as Spectroscopy of Financial Markets Reveal New Stylized Facts. PLoS ONE, 2011, 6, e24391.	2.5	16
133	Analysis of the Real Estate Market in Las Vegas: Bubble, Seasonal Patterns, and Prediction of the CSW Indexes. SSRN Electronic Journal, 0, , .	0.4	15
134	Bubble, critical zone and the crash of Royal Ahold. Physica A: Statistical Mechanics and Its Applications, 2005, 346, 529-560.	2.6	14
135	Scaling and memory in the return intervals of energy dissipation rate in three-dimensional fully developed turbulence. Physical Review E, 2009, 80, 046304.	2.1	14
136	Early warning of large volatilities based on recurrence interval analysis in Chinese stock markets. Quantitative Finance, 2016, 16, 1713-1724.	1.7	14
137	Time-Varying Return Predictability in the Chinese Stock Market. Reports in Advances of Physical Sciences, 2017, 01, 1740002.	0.2	14
138	The cooling-off effect of price limits in the Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2018, 505, 153-163.	2.6	14
139	NEW EVIDENCE OF DISCRETE SCALE INVARIANCE IN THE ENERGY DISSIPATION OF THREE-DIMENSIONAL TURBULENCE: CORRELATION APPROACH AND DIRECT SPECTRAL DETECTION. International Journal of Modern Physics C, 2003, 14, 459-470.	1.7	13
140	The US 2000â€“2002 market descent: clarification. Quantitative Finance, 2003, 3, C39-C41.	1.7	13
141	Empirical regularities of opening call auction in Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 278-286.	2.6	13
142	Robustness of the international oil trade network under targeted attacks to economies. Energy, 2022, 251, 123939.	8.8	13
143	Random matrix approach to the dynamics of stock inventory variations. New Journal of Physics, 2012, 14, 093025.	2.9	12
144	On the properties of random multiplicative measures with the multipliers exponentially distributed. Physica A: Statistical Mechanics and Its Applications, 2001, 294, 273-282.	2.6	11

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145	ANOMALOUS FEATURES ARISING FROM RANDOM MULTIFRACTALS. Fractals, 2001, 09, 317-328.	3.7	11
146	Quantifying immediate price impact of trades based on the k-shell decomposition of stock trading networks. Europhysics Letters, 2016, 116, 28006.	2.0	11
147	LINEAR AND NONLINEAR CORRELATIONS IN THE ORDER AGGRESSIVENESS OF CHINESE STOCKS. Fractals, 2017, 25, 1750041.	3.7	11
148	Gravity law in the Chinese highway freight transportation networks. EPJ Data Science, 2019, 8, .	2.8	11
149	Evolving efficiency and robustness of the international oil trade network. Journal of Statistical Mechanics: Theory and Experiment, 2021, 2021, 103401.	2.3	11
150	The role of global economic policy uncertainty in predicting crude oil futures volatility: Evidence from a two-factor GARCH-MIDAS model. Resources Policy, 2022, 78, 102849.	9.6	11
151	Universal Price Impact Functions of Individual Trades in an Order-Driven Market. SSRN Electronic Journal, 2008, , .	0.4	10
152	An Agent-Based Computational Model for Chinaâ€™s Stock Market and Stock Index Futures Market. Mathematical Problems in Engineering, 2014, 2014, 1-10.	1.1	10
153	Statistical properties of user activity fluctuations in virtual worlds. Chaos, Solitons and Fractals, 2017, 105, 271-278.	5.1	10
154	Regional Economic Convergence in China: A Comparative Study of Nighttime Light and GDP. Frontiers in Physics, 2021, 9, .	2.1	10
155	Statistical properties of online avatar numbers in a massive multiplayer online role-playing game. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 807-814.	2.6	9
156	Scaling and memory in the non-Poisson process of limit order cancelation. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 2751-2761.	2.6	9
157	Engineering Fronts in 2018. Engineering, 2018, 4, 748-753.	6.7	9
158	Order imbalances and market efficiency: New evidence from the Chinese stock market. Emerging Markets Review, 2019, 38, 458-467.	4.4	9
159	Microstructural Characteristics of the Weighted and Directed International Crop Trade Networks. Entropy, 2021, 23, 1250.	2.2	9
160	Identifying states of global financial market based on information flow network motifs. North American Journal of Economics and Finance, 2021, 58, 101459.	3.5	9
161	R/S method for unevenly sampled time series: Application to detecting long-term temporal dependence of droplets transiting through a fixed spatial point in gasâ€“liquid two-phase turbulent jets. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 3345-3354.	2.6	8
162	Analysis of trade packages in the Chinese stock market. Quantitative Finance, 2013, 13, 1071-1089.	1.7	8

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163	Wealth Share Analysis with â€œFundamentalist/Chartistâ€•Heterogeneous Agents. Abstract and Applied Analysis, 2014, 2014, 1-11.	0.7	8
164	Predicting highway freight transportation networks using radiation models. Physical Review E, 2020, 102, 052314.	2.1	8
165	2000-2003 Real Estate Bubble in the UK but not in the USA. SSRN Electronic Journal, 0, , .	0.4	8
166	Analyzing the prices of the most expensive sheet iron all over the world: Modeling, prediction and regime change. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 3538-3545.	2.6	7
167	Communication cliques in mobile phone calling networks. Journal of Statistical Mechanics: Theory and Experiment, 2015, 2015, P11007.	2.3	7
168	Stylized facts of price gaps in limit order books. Chaos, Solitons and Fractals, 2016, 88, 48-58.	5.1	7
169	NON-POISSON DONATION BEHAVIORS IN VIRTUAL WORLDS. Fractals, 2019, 27, 1950061.	3.7	7
170	City logistics networks based on online freight orders in China. Physica A: Statistical Mechanics and Its Applications, 2021, 583, 126333.	2.6	7
171	Comparative analysis of layered structures in empirical investor networks and cellphone communication networks. EPJ Data Science, 2020, 9, .	2.8	7
172	Structure and Evolution of the International Pesticide Trade Networks. Frontiers in Physics, 2021, 9, .	2.1	7
173	Testing the Stability of the 2000-2003 US Stock Market 'Antibubble'. SSRN Electronic Journal, 2003, , .	0.4	6
174	Empirical properties of inter-cancellation durations in the Chinese stock market. Frontiers in Physics, 2014, 2, .	2.1	6
175	Immediate price impact of a stock and its warrant: Power-law or logarithmic model?. International Journal of Modern Physics B, 2017, 31, 1750048.	2.0	6
176	Network analysis of the worldwide footballer transfer market. Europhysics Letters, 2019, 125, 18005.	2.0	6
177	Intraday Pattern in Bid-Ask Spreads and Its Power-Law Relaxation for Chinese A-Share Stocks. Journal of the Korean Physical Society, 2009, 54, 786-791.	0.7	6
178	Shape complexity and fractality of fracture surfaces of swelled isotactic polypropylene with supercritical carbon dioxide. Physical Review E, 2006, 73, 011801.	2.1	5
179	On the growth of primary industry and population of Chinaâ€™s counties. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 3876-3882.	2.6	5
180	Weiqi games as a tree: Zipf's law of openings and beyond. Europhysics Letters, 2015, 110, 58004.	2.0	5

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181	Exponentially decayed double power-law distribution of Bitcoin trade sizes. Physica A: Statistical Mechanics and Its Applications, 2019, 535, 122380.	2.6	5
182	Evidence of Fueling of the 2000 New Economy Bubble by Foreign Capital Inflow: Implications for the Future of the US Economy and its Stock Market. SSRN Electronic Journal, 0, , .	0.4	5
183	Hierarchical contagions in the interdependent financial network. Journal of Financial Stability, 2022, 61, 101037.	5.2	5
184	Bubble Diagnosis and Prediction of the 2005-2007 and 2008-2009 Chinese Stock Market Bubbles. SSRN Electronic Journal, 0, , .	0.4	4
185	Direct Evidence for Inversion Formula in Multifractal Financial Volatility Measure. Chinese Physics Letters, 2009, 26, 028901.	3.3	4
186	The US Stock Market Leads the Federal Funds Rate and Treasury Bond Yields. SSRN Electronic Journal, 2011, , .	0.4	4
187	The position profiles of order cancellations in an emerging stock market. Journal of Statistical Mechanics: Theory and Experiment, 2013, 2013, P04027.	2.3	4
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