Wei-Xing Zhou

List of Publications by Year
in descending order

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222	10,112	41323	45285
papers	citations	49 h-index	90 g-index

222	222	222	4452
all docs	docs citations	times ranked	citing authors

#	Article	IF	Citations
1	Sector connectedness in the Chinese stock markets. Empirical Economics, 2022, 62, 825-852.	1.5	23
2	Market Correlation Structure Changes Around the Great Crash: A Random Matrix Theory Analysis of the Chinese Stock Market. , 2022, , 551-565.		0
3	Robustness of the international oil trade network under targeted attacks to economies. Energy, 2022, 251, 123939.	4.5	13
4	Predicting tail events in a RIA-EVT-Copula framework. Physica A: Statistical Mechanics and Its Applications, 2022, 600, 127524.	1.2	1
5	Correlation structure analysis of the global agricultural futures market. Research in International Business and Finance, 2022, 61, 101677.	3.1	3
6	How does economic policy uncertainty comove with stock markets: New evidence from symmetric thermal optimal path method. Physica A: Statistical Mechanics and Its Applications, 2022, 604, 127745.	1.2	3
7	Hierarchical contagions in the interdependent financial network. Journal of Financial Stability, 2022, 61, 101037.	2.6	5
8	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.	4.2	11
9	Identifying oil market states based on structure and evolution of the international crude oil trade networks. International Journal of Modern Physics B, 2022, 36, .	1.0	2
10	A global economic policy uncertainty index from principal component analysis. Finance Research Letters, 2021, 40, 101686.	3.4	26
11	Order imbalance and stock returns: New evidence from the Chinese stock market. Accounting and Finance, 2021, 61, 2809-2836.	1.7	3
12	Crossâ€shareholding networks and stock price synchronicity: Evidence from China. International Journal of Finance and Economics, 2021, 26, 914-948.	1.9	19
13	The double-edged role of social learning: Flash crash and lower total volatility. Journal of Economic Behavior and Organization, 2021, 182, 405-420.	1.0	1
14	Regional Economic Convergence in China: A Comparative Study of Nighttime Light and GDP. Frontiers in Physics, 2021, 9, .	1.0	10
15	Highway Freight Transportation Diversity of Cities Based on Radiation Models. Entropy, 2021, 23, 637.	1.1	4
16	Anatomizing the Elo transfer network of Weiqi players. European Physical Journal B, 2021, 94, 1.	0.6	1
17	Learning representation of stock traders and immediate price impacts. Emerging Markets Review, 2021, 48, 100791.	2.2	0
18	Microstructural Characteristics of the Weighted and Directed International Crop Trade Networks. Entropy, 2021, 23, 1250.	1.1	9

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19	Horse race of weekly idiosyncratic momentum strategies with respect to various risk metrics: Evidence from the Chinese stock market. North American Journal of Economics and Finance, 2021, 58, 101478.	1.8	2
20	Identifying states of global financial market based on information flow network motifs. North American Journal of Economics and Finance, 2021, 58, 101459.	1.8	9
21	City logistics networks based on online freight orders in China. Physica A: Statistical Mechanics and Its Applications, 2021, 583, 126333.	1.2	7
22	Evolving efficiency and robustness of the international oil trade network. Journal of Statistical Mechanics: Theory and Experiment, 2021, 2021, 103401.	0.9	11
23	Structure and Evolution of the International Pesticide Trade Networks. Frontiers in Physics, 2021, 9, .	1.0	7
24	An empirical behavioral order-driven model with price limit rules. Financial Innovation, 2021, 7, .	3.6	1
25	The performance of cooperation strategies for enhancing the efficiency of international oil trade networks. Journal of Complex Networks, 2021, 10, .	1.1	3
26	Modeling aggressive market order placements with Hawkes factor models. PLoS ONE, 2020, 15, e0226667.	1.1	0
27	Measuring the contribution of Chinese financial institutions to systemic risk: an extended asymmetric CoVaR approach. Risk Management, 2020, 22, 310-337.	1.2	17
28	Predicting highway freight transportation networks using radiation models. Physical Review E, 2020, 102, 052314.	0.8	8
29	News coverage and portfolio returns: Evidence from China. Pacific-Basin Finance Journal, 2020, 60, 101293.	2.0	4
30	Information Transfer between Stock Market Sectors: A Comparison between the USA and China. Entropy, 2020, 22, 194.	1.1	18
31	Information Flow Networks of Chinese Stock Market Sectors. IEEE Access, 2020, 8, 13066-13077.	2.6	20
32	Comparative analysis of layered structures in empirical investor networks and cellphone communication networks. EPJ Data Science, 2020, 9, .	1.5	7
33	Exponentially decayed double power-law distribution of Bitcoin trade sizes. Physica A: Statistical Mechanics and Its Applications, 2019, 535, 122380.	1.2	5
34	Multifractal analysis of financial markets: a review. Reports on Progress in Physics, 2019, 82, 125901.	8.1	210
35	Comparing selection strategies for engineering research hotspots. Physica A: Statistical Mechanics and Its Applications, 2019, 534, 122287.	1.2	0
36	NON-POISSON DONATION BEHAVIORS IN VIRTUAL WORLDS. Fractals, 2019, 27, 1950061.	1.8	7

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37	Time series classification based on triadic time series motifs. International Journal of Modern Physics B, 2019, 33, 1950237.	1.0	3
38	Network analysis of the worldwide footballer transfer market. Europhysics Letters, 2019, 125, 18005.	0.7	6
39	Visibility graph analysis of economy policy uncertainty indices. Physica A: Statistical Mechanics and Its Applications, 2019, 531, 121748.	1.2	24
40	Triadic time series motifs. Europhysics Letters, 2019, 125, 18002.	0.7	4
41	Structural properties of statistically validated empirical information networks. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 747-756.	1.2	3
42	Comparing null models for testing multifractality in time series. Europhysics Letters, 2019, 125, 18001.	0.7	1
43	Tetradic motif profiles of horizontal visibility graphs. Communications in Nonlinear Science and Numerical Simulation, 2019, 72, 544-551.	1.7	18
44	Order imbalances and market efficiency: New evidence from the Chinese stock market. Emerging Markets Review, 2019, 38, 458-467.	2.2	9
45	Recurrence network analysis for uncovering dynamic transition of thermo-acoustic instability of supercritical hydrocarbon fuel flow. Aerospace Science and Technology, 2019, 85, 1-12.	2.5	24
46	Tail dependence networks of global stock markets. International Journal of Finance and Economics, 2019, 24, 558-567.	1.9	63
47	Gravity law in the Chinese highway freight transportation networks. EPJ Data Science, 2019, 8, .	1.5	11
48	A weekly sentiment index and the cross-section of stock returns. Finance Research Letters, 2018, 27, 135-139.	3.4	26
49	Cross-sectional fluctuation scaling in the high-frequency illiquidity of Chinese stocks. Europhysics Letters, 2018, 121, 58002.	0.7	0
50	The cooling-off effect of price limits in the Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2018, 505, 153-163.	1.2	14
51	Short term prediction of extreme returns based on the recurrence interval analysis. Quantitative Finance, 2018, 18, 353-370.	0.9	18
52	Forecasting extreme atmospheric events with a recurrence-interval-analysis-based autoregressive conditional duration model. Scientific Reports, 2018, 8, 16264.	1.6	4
53	Statistical properties of the mutual transfer network among global football clubs. International Journal of Modern Physics B, 2018, 32, 1850320.	1.0	4
54	Engineering Fronts in 2018. Engineering, 2018, 4, 748-753.	3.2	9

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55	Joint multifractal analysis based on wavelet leaders. Frontiers of Physics, 2017, 12, 1.	2.4	51
56	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.	2.1	39
57	Power-law tails in the distribution of order imbalance. Physica A: Statistical Mechanics and Its Applications, 2017, 483, 201-208.	1.2	2
58	Time series momentum and contrarian effects in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2017, 483, 309-318.	1.2	26
59	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.	1.0	33
60	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.	1.2	21
61	MULTIFRACTAL CROSS WAVELET ANALYSIS. Fractals, 2017, 25, 1750054.	1.8	57
62	LINEAR AND NONLINEAR CORRELATIONS IN THE ORDER AGGRESSIVENESS OF CHINESE STOCKS. Fractals, 2017, 25, 1750041.	1.8	11
63	Limit-order book resiliency after effective market orders: spread, depth and intensity. Journal of Statistical Mechanics: Theory and Experiment, 2017, 2017, 073404.	0.9	3
64	Statistical properties of user activity fluctuations in virtual worlds. Chaos, Solitons and Fractals, 2017, 105, 271-278.	2.5	10
65	Direct determination approach for the multifractal detrending moving average analysis. Physical Review E, 2017, 96, 052201.	0.8	24
66	Individual position diversity in dependence socioeconomic networks increases economic output. EPJ Data Science, 2017, 6, .	1.5	3
67	Immediate price impact of a stock and its warrant: Power-law or logarithmic model?. International Journal of Modern Physics B, 2017, 31, 1750048.	1.0	6
68	Time-Varying Return Predictability in the Chinese Stock Market. Reports in Advances of Physical Sciences, 2017, 01, 1740002.	0.6	14
69	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.	0.9	25
70	Computational Experiments Successfully Predict the Emergence of Autocorrelations in Ultra-High-Frequency Stock Returns. Computational Economics, 2017, 50, 579-594.	1.5	23
71	Analytic degree distributions of horizontal visibility graphs mapped from unrelated random series and multifractal binomial measures. Europhysics Letters, 2017, 119, 48008.	0.7	17
72	Temporal and spatial correlation patterns of air pollutants in Chinese cities. PLoS ONE, 2017, 12, e0182724.	1.1	34

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73	Taylorâ€™s Law of Temporal Fluctuation Scaling in Stock Illiquidity. Fluctuation and Noise Letters, 2016, 15, 1650029.	1.0	3
74	Quantifying immediate price impact of trades based on the k-shell decomposition of stock trading networks. Europhysics Letters, 2016, 116, 28006.	0.7	11
75	Two-state Markov-chain Poisson nature of individual cellphone call statistics. Journal of Statistical Mechanics: Theory and Experiment, 2016, 2016, 073210.	0.9	20
76	Skill complementarity enhances heterophily in collaboration networks. Scientific Reports, 2016, 6, 18727.	1.6	71
77	Early warning of large volatilities based on recurrence interval analysis in Chinese stock markets. Quantitative Finance, 2016, 16, 1713-1724.	0.9	14
78	Stylized facts of price gaps in limit order books. Chaos, Solitons and Fractals, 2016, 88, 48-58.	2.5	7
79	Correlation structure and principal components in the global crude oil market. Empirical Economics, 2016, 51, 1501-1519.	1.5	34
80	Detrended partial cross-correlation analysis of two nonstationary time series influenced by common external forces. Physical Review E, 2015, 91, 062816.	0.8	178
81	Joint multifractal analysis based on the partition function approach: analytical analysis, numerical simulation and empirical application. New Journal of Physics, 2015, 17, 103020.	1.2	70
82	Weiqi games as a tree: Zipf's law of openings and beyond. Europhysics Letters, 2015, 110, 58004.	0.7	5
83	Club convergence of house prices: Evidence from Chinaâ€™s ten key cities. International Journal of Modern Physics B, 2015, 29, 1550181.	1.0	23
84	Profitability of Contrarian Strategies in the Chinese Stock Market. PLoS ONE, 2015, 10, e0137892.	1.1	26
85	Communication cliques in mobile phone calling networks. Journal of Statistical Mechanics: Theory and Experiment, 2015, 2015, P11007.	0.9	7
86	EFFECTS OF POLYNOMIAL TRENDS ON DETRENDING MOVING AVERAGE ANALYSIS. Fractals, 2015, 23, 1550034.	1.8	34
87	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.	1.2	16
88	Profitability of simple technical trading rules of Chinese stock exchange indexes. Physica A: Statistical Mechanics and Its Applications, 2015, 439, 75-84.	1.2	25
89	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.	1.2	27
90	Statistical Properties and Pre-Hit Dynamics of Price Limit Hits in the Chinese Stock Markets. PLoS ONE, 2015, 10, e0120312.	1.1	17

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91	Wealth Share Analysis with â€œFundamentalist/Chartistâ€•Heterogeneous Agents. Abstract and Applied Analysis, 2014, 2014, 1-11.	0.3	8
92	Empirical properties of inter-cancellation durations in the Chinese stock market. Frontiers in Physics, 2014, 2, .	1.0	6
93	Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. New Journal of Physics, 2014, 16, 083038.	1.2	39
94	An Agent-Based Computational Model for Chinaâ€™s Stock Market and Stock Index Futures Market. Mathematical Problems in Engineering, 2014, 2014, 1-10.	0.6	10
95	Network risk and forecasting power in phase-flipping dynamical networks. Physical Review E, 2014, 89, 042807.	0.8	23
96	Extreme value statistics and recurrence intervals of NYMEX energy futures volatility. Economic Modelling, 2014, 36, 8-17.	1.8	30
97	Testing the weak-form efficiency of the WTI crude oil futures market. Physica A: Statistical Mechanics and Its Applications, 2014, 405, 235-244.	1.2	74
98	A comparative analysis of the statistical properties of large mobile phone calling networks. Scientific Reports, 2014, 4, 5132.	1.6	32
99	Systemic risk and spatiotemporal dynamics of the US housing market. Scientific Reports, 2014, 4, 3655.	1.6	77
100	Triadic motifs in the dependence networks of virtual societies. Scientific Reports, 2014, 4, 5244.	1.6	20
101	Dynamic Evolution of Cross-Correlations in the Chinese Stock Market. PLoS ONE, 2014, 9, e97711.	1.1	36
102	Clarifications to questions and criticisms on the Johansenâ€“Ledoitâ€“Sornette financial bubble model. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 4417-4428.	1.2	60
103	The position profiles of order cancellations in an emerging stock market. Journal of Statistical Mechanics: Theory and Experiment, 2013, 2013, P04027.	0.9	4
104	Analysis of trade packages in the Chinese stock market. Quantitative Finance, 2013, 13, 1071-1089.	0.9	8
105	Calling patterns in human communication dynamics. Proceedings of the National Academy of Sciences of the United States of America, 2013, 110, 1600-1605.	3.3	147
106	Trading networks, abnormal motifs and stock manipulation. Quantitative Finance Letters, 2013, 1, 1-8.	0.2	24
107	Random matrix approach to the dynamics of stock inventory variations. New Journal of Physics, 2012, 14, 093025.	1.2	12
108	Universal price impact functions of individual trades in an order-driven market. Quantitative Finance, 2012, 12, 1253-1263.	0.9	62

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109	Effects of long memory in the order submission process on the properties of recurrence intervals of large price fluctuations. Europhysics Letters, 2012, 98, 38003.	0.7	40
110	Comparing the performance of FA, DFA and DMA using different synthetic long-range correlated time series. Scientific Reports, 2012, 2, 835.	1.6	145
111	Determinants of immediate price impacts at the trade level in an emerging order-driven market. New Journal of Physics, 2012, 14, 023055.	1.2	23
112	Heterogeneity in initial resource configurations improves a network-based hybrid recommendation algorithm. Physica A: Statistical Mechanics and Its Applications, 2012, 391, 5704-5711.	1.2	27
113	Prediction of Drug-Target Interactions and Drug Repositioning via Network-Based Inference. PLoS Computational Biology, 2012, 8, e1002503.	1.5	674
114	Finite-size effect and the components of multifractality in financial volatility. Chaos, Solitons and Fractals, 2012, 45, 147-155.	2.5	123
115	Statistical tests for power-law cross-correlated processes. Physical Review E, 2011, 84, 066118.	0.8	389
116	Clarifications to Questions and Criticisms on the Johansen-Ledoit-Sornette Bubble Model. SSRN Electronic Journal, 2011, , .	0.4	2
117	The US Stock Market Leads the Federal Funds Rate and Treasury Bond Yields. SSRN Electronic Journal, 2011, , .	0.4	4
118	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.	1.2	61
119	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.	1.2	80
120	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.	1.2	47
121	Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. Physical Review E, 2011, 84, 026108.	0.8	205
122	Multifractal detrending moving-average cross-correlation analysis. Physical Review E, 2011, 84, 016106.	0.8	312
123	The US Stock Market Leads the Federal Funds Rate and Treasury Bond Yields. PLoS ONE, 2011, 6, e22794.	1.1	37
124	Investment Strategies Used as Spectroscopy of Financial Markets Reveal New Stylized Facts. PLoS ONE, 2011, 6, e24391.	1.1	16
125	Superfamily classification of nonstationary time series based on DFA scaling exponents. Journal of Physics A: Mathematical and Theoretical, 2010, 43, 495005.	0.7	18
126	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.	1.2	139

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127	On the growth of primary industry and population of Chinaâ€™s counties. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 3876-3882.	1.2	5
128	Complex stock trading network among investors. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 4929-4941.	1.2	58
129	Long-term correlations and multifractality in trading volumes for Chinese stocks. Physics Procedia, 2010, 3, 1631-1640.	1.2	16
130	Empirical regularities of opening call auction in Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 278-286.	1.2	13
131	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.	1.2	9
132	Scaling and memory in the non-Poisson process of limit order cancelation. Physica A: Statistical Mechanics and Its Applications, 2010, 389, 2751-2761.	1.2	9
133	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.	1.2	7
134	Recurrence interval analysis of trading volumes. Physical Review E, 2010, 81, 066107.	0.8	28
135	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.	0.7	89
136	Recurrence interval analysis of high-frequency financial returns and its application to risk estimation. New Journal of Physics, 2010, 12, 075030.	1.2	37
137	Order flow dynamics around extreme price changes on an emerging stock market. New Journal of Physics, 2010, 12, 075037.	1.2	21
138	Detrending moving average algorithm for multifractals. Physical Review E, 2010, 82, 011136.	0.8	361
139	Tests of nonuniversality of the stock return distributions in an emerging market. Physical Review E, 2010, 82, 066103.	0.8	35
140	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.	1.0	163
141	Scaling and memory in the return intervals of energy dissipation rate in three-dimensional fully developed turbulence. Physical Review E, 2009, 80, 046304.	0.8	14
142	Online-offline activities and game-playing behaviors of avatars in a massive multiplayer online role-playing game. Europhysics Letters, 2009, 88, 48007.	0.7	24
143	Emergence of long memory in stock volatility from a modified Mike-Farmer model. Europhysics Letters, 2009, 86, 48002.	0.7	82
144	Direct Evidence for Inversion Formula in Multifractal Financial Volatility Measure. Chinese Physics Letters, 2009, 26, 028901.	1.3	4

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145	The components of empirical multifractality in financial returns. Europhysics Letters, 2009, 88, 28004.	0.7	160
146	Scaling and memory in the return intervals of realized volatility. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 4787-4796.	1.2	27
147	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.	0.9	108
148	Detrended fluctuation analysis of intertrade durations. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 433-440.	1.2	48
149	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.	1.2	63
150	Statistical properties of volatility return intervals of Chinese stocks. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 881-890.	1.2	34
151	Statistical properties of world investment networks. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 2450-2460.	1.2	46
152	Numerical investigations of discrete scale invariance in fractals and multifractal measures. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 2623-2639.	1.2	18
153	The 2006â€“2008 oil bubble: Evidence of speculation, and prediction. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 1571-1576.	1.2	186
154	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.	1.2	8
155	Multifractal analysis of the fracture surfaces of foamed polypropylene/polyethylene blends. Applied Surface Science, 2009, 255, 4239-4245.	3.1	54
156	On the probability distribution of stock returns in the Mike-Farmer model. European Physical Journal B, 2009, 67, 585-592.	0.6	38
157	Preferred numbers and the distributions of trade sizes and trading volumes in the Chinese stock market. European Physical Journal B, 2009, 68, 145-152.	0.6	41
158	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.	0.3	6
159	Multifractality in stock indexes: Fact or Fiction?. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3605-3614.	1.2	95
160	Empirical distributions of Chinese stock returns at different microscopic timescales. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 495-502.	1.2	79
161	Empirical regularities of order placement in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3173-3182.	1.2	24
162	Multifractal analysis of Chinese stock volatilities based on the partition function approach. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 4881-4888.	1.2	91

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163	Empirical shape function of limit-order books in the Chinese stock market. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5182-5188.	1.2	37
164	Relaxation dynamics of aftershocks after large volatility shocks in the SSEC index. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5211-5218.	1.2	20
165	Multifractal detrended fluctuation analysis of combustion flames in four-burner impinging entrained-flow gasifier. Chemical Engineering Journal, 2008, 143, 230-235.	6.6	34
166	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.	1.2	65
167	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.	1.2	22
168	Scaling in the distribution of intertrade durations of Chinese stocks. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5818-5825.	1.2	60
169	Multifractal detrended cross-correlation analysis for two nonstationary signals. Physical Review E, 2008, 77, 066211.	0.8	586
170	Multiscaling behavior in the volatility return intervals of Chinese indices. Europhysics Letters, 2008, 84, 68001.	0.7	28
171	Statistical significance of the rich-club phenomenon in complex networks. New Journal of Physics, 2008, 10, 043002.	1.2	21
172	Universal Price Impact Functions of Individual Trades in an Order-Driven Market. SSRN Electronic Journal, 2008, , .	0.4	10
173	Process flow diagram of an ammonia plant as a complex network. AICHE Journal, 2007, 53, 423-428.	1.8	35
174	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.	1.2	54
175	Scale invariant distribution and multifractality of volatility multipliers in stock markets. Physica A: Statistical Mechanics and Its Applications, 2007, 381, 343-350.	1.2	58
176	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.	1.2	33
177	Statistical properties of daily ensemble variables in the Chinese stock markets. Physica A: Statistical Mechanics and Its Applications, 2007, 383, 497-506.	1.2	22
178	Self-organizing Ising model of financial markets. European Physical Journal B, 2007, 55, 175-181.	0.6	125
179	Quantifying bid-ask spreads in the Chinese stock market using limit-order book data. European Physical Journal B, 2007, 57, 81-87.	0.6	44
180	Endogenous and exogenous dynamics in the fluctuations of capital fluxes. European Physical Journal B, 2007, 57, 347-355.	0.6	31

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181	Detrended fluctuation analysis for fractals and multifractals in higher dimensions. Physical Review E, 2006, 74, 061104.	0.8	191
182	Fundamental factors versus herding in the 2000â€“2005 US stock market and prediction. Physica A: Statistical Mechanics and Its Applications, 2006, 360, 459-482.	1.2	33
183	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.	1.2	80
184	Inverse statistics and multifractality of exit distances in 3D fully developed turbulence. Physica D: Nonlinear Phenomena, 2006, 214, 55-62.	1.3	34
185	Is there a real-estate bubble in the US?. Physica A: Statistical Mechanics and Its Applications, 2006, 361, 297-308.	1.2	177
186	Predictability of large future changes in major financial indices. International Journal of Forecasting, 2006, 22, 153-168.	3.9	128
187	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.	0.7	46
188	Inversion formula of multifractal energy dissipation in three-dimensional fully developed turbulence. Physical Review E, 2006, 73, 056308.	0.8	2
189	Shape complexity and fractality of fracture surfaces of swelled isotactic polypropylene with supercritical carbon dioxide. Physical Review E, 2006, 73, 011801.	0.8	5
190	Bubble, critical zone and the crash of Royal Ahold. Physica A: Statistical Mechanics and Its Applications, 2005, 346, 529-560.	1.2	14
191	Testing the stability of the 2000 US stock market â€œantibubbleâ€• Physica A: Statistical Mechanics and Its Applications, 2005, 348, 428-452.	1.2	32
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