# 中文期刊

## 管理世界 A+级

1. [媒体情绪传染与分析师乐观偏差——基于机器学习文本分析方法的经验证据](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=23&recid=&FileName=GLSJ202101014&DbName=CJFDLAST2021&DbCode=CJFD&yx=&pr=CJFU2021;&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2021）

## 中国工业经济 A级

1. 机器学习驱动的基本面量化投资研究（2019）

## 统计研究 A级

1. [信用评分模型中拒绝推断问题研究:基于半监督协同训练法的改进](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=178&recid=&FileName=TJYJ201909007&DbName=CJFDLAST2019&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2019）
2. [我国股票市场可以预测吗?——基于组合LASSO-logistic方法的视角](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=191&recid=&FileName=TJYJ202105008&DbName=CJFDLAST2021&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)(2021)

## 管理科学学报 A级

1. [高管个人特征与公司业绩——基于机器学习的经验证据](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=85&recid=&FileName=JCYJ202002009&DbName=CJFDLAST2020&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2020）
2. [高风险低收益? 基于机器学习的动态CAPM模型解释](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=190&recid=&FileName=JCYJ202101008&DbName=CJFDLAST2021&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) (2021)

## [数量经济技术经济研究](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Navi?DBCode=CJFD&BaseID=SLJY" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) A级

1. [基于LightGBM算法的P2P项目信用评级模型的设计及应用](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=3&recid=&FileName=SLJY201805009&DbName=CJFDLAST2018&DbCode=CJFD&yx=Y&pr=&URLID=11.1087.F.20180503.1717.002" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2018）
2. 一种基于金融文本情感分析的股票指数预测新方法(2021)

## 中国管理科学 A级

1. [基于LSTM神经网络的金融时间序列预测](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=13&recid=&FileName=ZGGK202004003&DbName=CJFDLAST2020&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2020）

## 中国软科学 A级

[1]基于文本挖掘和机器学习的股指预测与决策研究（2019）

## [统计与信息论坛](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Navi?DBCode=CJFD&BaseID=TJLT" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) B级

1. [基于CEEMDAN-LSTM的股票市场指数预测建模研究](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=43&recid=&FileName=TJLT202006006&DbName=CJFDLAST2020&DbCode=CJFD&yx=A&pr=&URLID=61.1421.C.20200604.2002.006" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)(2020)
2. [大数据风控有效吗?——基于统计评分卡与机器学习模型的对比分析](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=25&recid=&FileName=TJLT201909003&DbName=CJFDLAST2019&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) (2019)
3. [基于深度学习算法的欧式股指期权定价研究——来自50ETF期权市场的证据](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=71&recid=&FileName=TJLT201806014&DbName=CJFDLAST2018&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)(2018)
4. [基于深度学习的金融时间序列数据集成预测](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=108&recid=&FileName=TJLT202004004&DbName=CJFDLAST2020&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2020）

## 国际金融研究 B级

[1][随机森林模型在宏观审慎监管中的应用——基于18个国家数据的实证研究](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=204&recid=&FileName=GJJR202011005&DbName=CJFDLAST2020&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) （2020）

## [系统工程理论与实践](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Navi?DBCode=CJFD&BaseID=XTLL" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) B级

1. [ML-TEA:一套基于机器学习和技术分析的量化投资算法](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail?sfield=fn&QueryID=14&CurRec=7&recid=&FileName=XTLL201705002&DbName=CJFDLAST2018&DbCode=CJFD&yx=&pr=&URLID=" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2017）

# 外文期刊

## [Management Science](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Navi?DBCode=CJFD&BaseID=XTLL" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) A+级

1. [Machine Learning vs. Economic Restrictions: Evidence from Stock Return Predictability](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail/RedirectScholar?flag=TitleLink&tablename=GARJ2021_3&filename=SJIF83FCFB399E56DE47E021149F9A9B02BD" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2022）

## Journal of Financial Economics A+级

[1]Machine learning in the Chinese stock market（2022）

## [Journal of Banking and Finance](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Navi?DBCode=CJFD&BaseID=XTLL" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) A级

1. Machine learning-based profit modeling for credit card underwriting - implications for credit risk（2023）

## Journal of International Money and Finance A级

1. A machine learning approach to rank the determinants of banking crises over time and across countries（2022）

## Journal of Business VenturingA级

[1][Financing sustainable entrepreneurship: ESG measurement, valuation, and performance](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail/RedirectScholar?flag=TitleLink&tablename=GARJ2021_3&filename=SJESBB4273E9CCADEF1FDCF724B0DBF18216" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2022）

## [Journal of Behavioral Finance](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Navi?DBCode=CJFD&BaseID=XTLL" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank) B级

[1][Investor Confidence and Forecastability of US Stock Market Realized Volatility: Evidence from Machine Learning](https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/Detail/RedirectScholar?flag=TitleLink&tablename=GARJ2021_4&filename=STJDE629A13BF74AA52EF1581AF3321222D6" \t "https://webvpn.swufe.edu.cn/https/77726476706e69737468656265737421fbf952d2243e635930068cb8/kns8/defaultresult/_blank)（2023）