

Carl Chiarella

List of Publications by Year in descending order

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199
papers

4,046
citations

159358

30
h-index

174990

52
g-index

208
all docs

208
docs citations

208
times ranked

1158
citing authors

#	ARTICLE	IF	CITATIONS
1	“Animal spirits” and bank’s lending behaviour, a disequilibrium approach. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2020, 24, .	0.2	0
2	A behavioural model of investor sentiment in limit order markets. <i>Quantitative Finance</i> , 2017, 17, 71-86.	0.9	12
3	The Return-Volatility Relation in Commodity Futures Markets. <i>Journal of Futures Markets</i> , 2016, 36, 127-152.	0.9	44
4	THE EVALUATION OF MULTIPLE YEAR GAS SALES AGREEMENT WITH REGIME SWITCHING. <i>International Journal of Theoretical and Applied Finance</i> , 2016, 19, 1650005.	0.2	2
5	Stochastic correlation and risk premia in term structure models. <i>Journal of Empirical Finance</i> , 2016, 37, 59-78.	0.9	6
6	Chasing trends at the micro-level: The effect of technical trading on order book dynamics. <i>Journal of Banking and Finance</i> , 2016, 72, S119-S131.	1.4	13
7	APPROXIMATE HEDGING OF OPTIONS UNDER JUMP-DIFFUSION PROCESSES. <i>International Journal of Theoretical and Applied Finance</i> , 2015, 18, 1550024.	0.2	4
8	The limit distribution of evolving strategies in financial markets. <i>Studies in Nonlinear Dynamics and Econometrics</i> , 2015, 19, .	0.2	3
9	Fear or fundamentals? Heterogeneous beliefs in the European sovereign CDS market. <i>Journal of Empirical Finance</i> , 2015, 32, 19-34.	0.9	51
10	Derivative Security Pricing. <i>Dynamic Modeling and Econometrics in Economics and Finance</i> , 2015, , .	0.4	4
11	Correction: Exchange Option under Jump-diffusion Dynamics. <i>Applied Mathematical Finance</i> , 2015, 22, 99-103.	0.8	10
12	Learning, information processing and order submission in limit order markets. <i>Journal of Economic Dynamics and Control</i> , 2015, 61, 245-268.	0.9	22
13	Heterogeneous expectations in asset pricing: Empirical evidence from the S&P500. <i>Journal of Economic Behavior and Organization</i> , 2014, 105, 1-16.	1.0	62
14	Pricing American options written on two underlying assets. <i>Quantitative Finance</i> , 2014, 14, 409-426.	0.9	9
15	Computational Methods for Derivatives with Early Exercise Features. <i>Handbook of Computational Economics</i> , 2014, , 225-275.	1.6	2
16	Pricing range notes within Wishart affine models. <i>Insurance: Mathematics and Economics</i> , 2014, 58, 193-203.	0.7	10
17	What’s Beyond? Some Perspectives on the Future of Mathematical Economics. , 2014, , 19-23.		1
18	Humps in the volatility structure of the crude oil futures market: New evidence. <i>Energy Economics</i> , 2013, 40, 989-1000.	5.6	28

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19	American option pricing under two stochastic volatility processes. Applied Mathematics and Computation, 2013, 224, 283-310.	1.4	13
20	Time-varying beta: a boundedly rational equilibrium approach. Journal of Evolutionary Economics, 2013, 23, 609-639.	0.8	11
21	Dynamic monopoly with bounded continuously distributed delay. Chaos, Solitons and Fractals, 2013, 47, 66-72.	2.5	13
22	A Reconsideration of the Formal Minskyan Analysis: Microfoundations, Endogenous Money and the Public Sector. , 2013, , 63-81.		3
23	An evolutionary CAPM under heterogeneous beliefs. Annals of Finance, 2013, 9, 185-215.	0.3	38
24	The representation of American options prices under stochastic volatility and jump-diffusion dynamics. Quantitative Finance, 2013, 13, 241-253.	0.9	19
25	Heterogeneous expectations and exchange rate dynamics. European Journal of Finance, 2013, 19, 392-419.	1.7	5
26	CREDIT DERIVATIVES PRICING WITH STOCHASTIC VOLATILITY MODELS. International Journal of Theoretical and Applied Finance, 2013, 16, 1350019.	0.2	2
27	The Evaluation of Gas Swing Contracts with Regime Switching. Springer Proceedings in Mathematics and Statistics, 2012, , 155-176.	0.1	2
28	The Fiscal Cost of Financial Instability. Studies in Nonlinear Dynamics and Econometrics, 2012, 16, .	0.2	6
29	A DYNAMIC ANALYSIS OF THE MICROSTRUCTURE OF MOVING AVERAGE RULES IN A DOUBLE AUCTION MARKET. Macroeconomic Dynamics, 2012, 16, 556-575.	0.6	21
30	A modern view on Merton's jump-diffusion model. Advances in Statistics, Probability and Actuarial Science, 2012, , 217-234.	0.2	5
31	The evaluation of barrier option prices under stochastic volatility. Computers and Mathematics With Applications, 2012, 64, 2034-2048.	1.4	39
32	Estimating behavioural heterogeneity under regime switching. Journal of Economic Behavior and Organization, 2012, 83, 446-460.	1.0	56
33	Humps in the Volatility Structure of the Crude Oil Futures Market: New Evidence. SSRN Electronic Journal, 2012, , .	0.4	3
34	Do heterogeneous beliefs diversify market risk?. European Journal of Finance, 2011, 17, 241-258.	1.7	16
35	Two Stochastic Volatility Processes - American Option Pricing. SSRN Electronic Journal, 2011, , .	0.4	4
36	Limit Distribution of Evolving Strategies in Financial Markets. SSRN Electronic Journal, 2011, , .	0.4	2

#	ARTICLE	IF	CITATIONS
37	Pricing American Options Written on Two Underlying Assets. SSRN Electronic Journal, 2011, , .	0.4	2
38	The dynamic behaviour of asset prices in disequilibrium: a survey. International Journal of Behavioural Accounting and Finance, 2011, 2, 101.	0.2	4
39	STOCK-FLOW INTERACTIONS, DISEQUILIBRIUM MACROECONOMICS AND THE ROLE OF ECONOMIC POLICY. Journal of Economic Surveys, 2011, 25, 569-599.	3.7	11
40	Foreword to the Special Issue of Computational Economics on Complex Dynamics in Economics and Finance. Computational Economics, 2011, 38, 207-208.	1.5	0
41	Small traders in currency futures markets. Journal of Futures Markets, 2011, 31, 898-914.	0.9	10
42	Modelling the evolution of credit spreads using the Cox process within the HJM framework: A CDS option pricing model. European Journal of Operational Research, 2011, 208, 95-108.	3.5	13
43	An analysis of the effect of noise in a heterogeneous agent financial market model. Journal of Economic Dynamics and Control, 2011, 35, 148-162.	0.9	36
44	The financial instability hypothesis: A stochastic microfoundation framework. Journal of Economic Dynamics and Control, 2011, 35, 1151-1171.	0.9	70
45	Exchange Options Under Jump-Diffusion Dynamics. Applied Mathematical Finance, 2011, 18, 245-276.	0.8	35
46	Markovian Defaultable HJM Term Structure Models with Unspanned Stochastic Volatility. SSRN Electronic Journal, 2010, , .	0.4	8
47	Stabilizing an Unstable Economy: On the Choice of Proper Policy Measures. Economics, 2010, 4, .	0.2	11
48	Representation of American Option Prices Under Heston Stochastic Volatility Dynamics Using Integral Transforms. , 2010, , 281-315.		8
49	A Framework for CAPM with Heterogeneous Beliefs. , 2010, , 353-369.		19
50	Financial Fragility and Interacting Units: an Exercise. New Economic Windows, 2010, , 117-126.	1.0	1
51	Modified and Extended Oligopolies. , 2010, , 141-206.		0
52	Oligopolies with Misspecified and Uncertain Price Functions, and Learning. , 2010, , 207-270.		0
53	Concave Oligopolies. , 2010, , 51-101.		0
54	Heterogeneous Expectations and Exchange Rate Dynamics. SSRN Electronic Journal, 2009, , .	0.4	0

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55	THE EVALUATION OF AMERICAN OPTION PRICES UNDER STOCHASTIC VOLATILITY AND JUMP-DIFFUSION DYNAMICS USING THE METHOD OF LINES. <i>International Journal of Theoretical and Applied Finance</i> , 2009, 12, 393-425.	0.2	66
56	American Call Options Under Jump-Diffusion Processes – A Fourier Transform Approach. <i>Applied Mathematical Finance</i> , 2009, 16, 37-79.	0.8	24
57	Does the market maker stabilize the market?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2009, 388, 3164-3180.	1.2	39
58	The impact of heterogeneous trading rules on the limit order book and order flows. <i>Journal of Economic Dynamics and Control</i> , 2009, 33, 525-537.	0.9	199
59	The volatility structure of the fixed income market under the HJM framework: A nonlinear filtering approach. <i>Computational Statistics and Data Analysis</i> , 2009, 53, 2075-2088.	0.7	14
60	Heterogeneity, Market Mechanisms, and Asset Price Dynamics. , 2009, , 277-344.		125
61	A Model of Financial Market Dynamics with Heterogeneous Beliefs and State-Dependent Confidence. <i>Computational Economics</i> , 2008, 32, 55-72.	1.5	5
62	The stochastic bifurcation behaviour of speculative financial markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008, 387, 3837-3846.	1.2	36
63	The Evaluation of American Option Prices Under Stochastic Volatility and Jump-Diffusion Dynamics Using the Method of Lines. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	4
64	Modelling the Evolution of Credit Spreads using the Cox Process within the HJM Framework: A CDS Option Pricing Model. <i>SSRN Electronic Journal</i> , 2008, , .	0.4	2
65	An Adaptive Model of Asset Price and Wealth Dynamics in a Market with Heterogeneous Trading Strategies. , 2008, , 465-499.		4
66	The Evaluation of Discrete Barrier Options in a Path Integral Framework. , 2008, , 117-144.		3
67	A MARKOVIAN DEFAULTABLE TERM STRUCTURE MODEL WITH STATE DEPENDENT VOLATILITIES. <i>International Journal of Theoretical and Applied Finance</i> , 2007, 10, 155-202.	0.2	10
68	A Control Variate Method for Monte Carlo Simulations of Heath-Jarrow-Morton Models with Jumps. <i>Applied Mathematical Finance</i> , 2007, 14, 365-399.	0.8	1
69	Heterogeneous expectations and speculative behavior in a dynamic multi-asset framework. <i>Journal of Economic Behavior and Organization</i> , 2007, 62, 408-427.	1.0	89
70	Investigating nonlinear speculation in cattle, corn, and hog futures markets using logistic smooth transition regression models. <i>Journal of Futures Markets</i> , 2007, 27, 719-737.	0.9	30
71	Intertemporal asset allocation when the underlying factors are unobservable. <i>Computational Economics</i> , 2007, 29, 383-418.	1.5	2
72	A re-evaluation of adaptive expectations in light of global nonlinear dynamic analysis. <i>Journal of Economic Behavior and Organization</i> , 2006, 60, 526-552.	1.0	22

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73	An analysis of the cobweb model with boundedly rational heterogeneous producers. Journal of Economic Behavior and Organization, 2006, 61, 750-768.	1.0	24
74	Chapter 7 ADâ€‘AS and the Phillips Curve: A Baseline Disequilibrium Model. Contributions To Economic Analysis, 2006, , 173-227.	0.1	2
75	Chapter 10 A Stochastic Model of Real-Financial Interaction with Boundedly Rational Heterogeneous Agents. Contributions To Economic Analysis, 2006, , 333-358.	0.1	6
76	Chapter 11 A High-Dimensional Model of Real-Financial Market Interaction: The Cascade of Stable Matrices Approach. Contributions To Economic Analysis, 2006, 277, 359-384.	0.1	6
77	Chapter 8 Keynesian Macrodynamics and the Phillips Curve: An Estimated Model for the U.S. Economy. Contributions To Economic Analysis, 2006, 277, 229-284.	0.1	2
78	DIRECT ESTIMATION OF A CONTINUOUS TIME MODEL OF THE STOCK MARKET. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2006, 39, 1282-1287.	0.4	1
79	A behavioral asset pricing model with a time-varying second moment. Chaos, Solitons and Fractals, 2006, 29, 535-555.	2.5	16
80	Moving average rules as a source of market instability. Physica A: Statistical Mechanics and Its Applications, 2006, 370, 12-17.	1.2	23
81	The volatility of the instantaneous spot interest rate implied by arbitrage pricingâ€‘A dynamic Bayesian approach. Automatica, 2006, 42, 1381-1393.	3.0	6
82	A dynamic analysis of moving average rules. Journal of Economic Dynamics and Control, 2006, 30, 1729-1753.	0.9	136
83	Asset price and wealth dynamics in a financial market with heterogeneous agents. Journal of Economic Dynamics and Control, 2006, 30, 1755-1786.	0.9	94
84	The Multifactor Nature of the Volatility of Futures Markets. Computational Economics, 2006, 27, 163-183.	1.5	3
85	The Impact of Short-Sale Constraints on Asset Allocation Strategies via the Backward Markov Chain Approximation Method. Computational Economics, 2006, 28, 113-137.	1.5	1
86	The feedback channels in macroeconomics: analytical foundations for structural econometric model building. Central European Journal of Operations Research, 2006, 14, 261-288.	1.1	0
87	Keynesian dynamics and the wageâ€‘price spiral: A baseline disequilibrium model. Journal of Macroeconomics, 2006, 28, 90-130.	0.7	49
88	INTERACTING BUSINESS CYCLE FLUCTUATIONS: A TWO-COUNTRY MODEL. Singapore Economic Review, 2006, 51, 365-394.	0.9	2
89	Statistical Properties of a Heterogeneous Asset Pricing Model with Time-varying Second Moment. , 2006, , 109-123.		1
90	Evaluation of American strangles. Journal of Economic Dynamics and Control, 2005, 29, 31-62.	0.9	38

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91	MEAN VARIANCE PREFERENCES, EXPECTATIONS FORMATION, AND THE DYNAMICS OF RANDOM ASSET PRICES. <i>Mathematical Finance</i> , 2005, 15, 61-97.	0.9	45
92	A volatility decomposition control variate technique for Monte Carlo simulations of Heath Jarrow Morton models. <i>European Journal of Operational Research</i> , 2005, 161, 325-336.	3.5	6
93	A Dynamic Analysis of Moving Average Rules. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	14
94	Heterogeneous Expectations and Speculative Behavior in a Dynamic Multi-Asset Framework. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	3
95	An Asset Pricing Model with Adaptive Heterogeneous Agents and Wealth Effects. <i>Lecture Notes in Economics and Mathematical Systems</i> , 2005, , 269-285.	0.3	5
96	A Control Variate Method For Monte Carlo Simulations of Heath-Jarrow-Morton Models with Jumps. <i>SSRN Electronic Journal</i> , 2005, , .	0.4	1
97	Asset Price Dynamics and Diversification with Heterogeneous Agents. <i>Lecture Notes in Economics and Mathematical Systems</i> , 2005, , 251-267.	0.3	0
98	The Dynamic Interaction of Speculation and Diversification. <i>Applied Mathematical Finance</i> , 2005, 12, 17-52.	0.8	58
99	On the stability of price-adjusting oligopolies with incomplete information. <i>International Journal of Systems Science</i> , 2005, 36, 501-507.	3.7	2
100	Keynesian Dynamics and the Wage-Price Spiral: A Baseline Disequilibrium Model. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	6
101	A Markovian Defaultable Term Structure Model with State Dependent Volatilities. <i>SSRN Electronic Journal</i> , 2004, , .	0.4	2
102	A GAME THEORETICAL MODEL OF INTERNATIONAL FISHING WITH TIME DELAY. <i>International Game Theory Review</i> , 2004, 06, 391-415.	0.3	0
103	THE LONG RUN OUTCOMES AND GLOBAL DYNAMICS OF A DUOPOLY GAME WITH MISSPECIFIED DEMAND FUNCTIONS. <i>International Game Theory Review</i> , 2004, 06, 343-379.	0.3	16
104	A stability analysis of the perfect foresight map in nonlinear models of monetary dynamics. <i>Chaos, Solitons and Fractals</i> , 2004, 21, 371-386.	2.5	5
105	The value of the S&P 500â€™A macro view of the stock market adjustment process. <i>Global Finance Journal</i> , 2004, 15, 171-196.	2.8	9
106	Dynamic oligopolies without full information and with continuously distributed time lags. <i>Journal of Economic Behavior and Organization</i> , 2004, 54, 495-511.	1.0	20
107	A Dynamic Analysis of Speculation across two Markets. <i>Lecture Notes in Economics and Mathematical Systems</i> , 2004, , 197-212.	0.3	2
108	Asset Price Dynamics among Heterogeneous Interacting Agents. <i>Computational Economics</i> , 2003, 22, 213-223.	1.5	39

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109	An Implementation of Bouchouev's Method for a Short Time Calibration of Option Pricing Models. Computational Economics, 2003, 22, 113-138.	1.5	3
110	Finite Dimensional Affine Realisations of HJM Models in Terms of Forward Rates and Yields. Review of Derivatives Research, 2003, 6, 129-155.	0.6	45
111	A Class of Jump-Diffusion Bond Pricing Models within the HJM Framework. Asia-Pacific Financial Markets, 2003, 10, 87-127.	1.3	16
112	The jump component of the volatility structure of interest rate futures markets: An international comparison. Journal of Futures Markets, 2003, 23, 1125-1158.	0.9	8
113	Dynamics of beliefs and learning under α -processes in the heterogeneous case. Journal of Economic Dynamics and Control, 2003, 27, 503-531.	0.9	68
114	On the attractivity of a class of homogeneous dynamic economic systems. Nonlinear Analysis: Theory, Methods & Applications, 2003, 52, 1617-1636.	0.6	5
115	Nonlinear Phillips curves, complex dynamics and monetary policy in a Keynesian macro model. Chaos, Solitons and Fractals, 2003, 18, 613-634.	2.5	11
116	Bounded continuously distributed delays in dynamic oligopolies. Chaos, Solitons and Fractals, 2003, 18, 977-993.	2.5	10
117	KMG Model Building: The Baseline Case of a "Closed" US-Economy. , 2003, , 251-294.		1
118	Open Economy Macrodynamics. , 2003, , .		27
119	HETEROGENEOUS BELIEFS, RISK, AND LEARNING IN A SIMPLE ASSET-PRICING MODEL WITH A MARKET MAKER. Macroeconomic Dynamics, 2003, 7, .	0.6	122
120	The Interaction of Uncertainty and Information Lags in the Cournot Oligopoly Model. , 2002, , 233-263.		3
121	Speculative behaviour and complex asset price dynamics: a global analysis. Journal of Economic Behavior and Organization, 2002, 49, 173-197.	1.0	133
122	Heterogeneous Beliefs, Risk and Learning in a Simple Asset Pricing Model. Computational Economics, 2002, 19, 95-132.	1.5	168
123	A simulation analysis of the microstructure of double auction markets*. Quantitative Finance, 2002, 2, 346-353.	0.9	215
124	A Stochastic Blanchard Model with a State-of-Market Dependent Reaction Coefficient. IFAC Postprint Volumes IPPV / International Federation of Automatic Control, 2001, 34, 309-313.	0.4	1
125	On filtering in Markovian term structure models: an approximation approach. Advances in Applied Probability, 2001, 33, 794-809.	0.4	5
126	Forward rate dependent Markovian transformations of the Heath-Jarrow-Morton term structure model. Finance and Stochastics, 2001, 5, 237-257.	0.7	79

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127	Modelling the Currency Forward Risk Premium: A New Perspective. Asia-Pacific Financial Markets, 2001, 8, 341-360.	1.3	4
128	Classes of Interest Rate Models under the HJM Framework. Asia-Pacific Financial Markets, 2001, 8, 1-22.	1.3	32
129	On filtering in Markovian term structure models: an approximation approach. Advances in Applied Probability, 2001, 33, 794-809.	0.4	5
130	On Filtering in Markovian Term Structure Models. , 2001, , .		2
131	High order disequilibrium growth dynamics: Theoretical aspects and numerical features. Journal of Economic Dynamics and Control, 2000, 24, 935-963.	0.9	6
132	A Complete Markovian Stochastic Volatility Model in the HJM Framework. Asia-Pacific Financial Markets, 2000, 7, 293-304.	1.3	13
133	The Dynamic Interaction of Rational Fundamentalists and Trend Chasing Chartists in a Monetary Economy. Lecture Notes in Economics and Mathematical Systems, 2000, , 151-165.	0.3	4
134	Disequilibrium, Growth and Labor Market Dynamics. , 2000, , .		29
135	The emergence of complex dynamics in a "naturally" nonlinear integrated Keynesian model of monetary growth. , 2000, , 111-146.		5
136	The reduction of forward rate dependent volatility HJM models to Markovian form: pricing European bond options. Journal of Computational Finance, 2000, 3, 47-72.	0.3	7
137	Analysis of Time Varying Exchange Rate Risk Premia. Studies in Computational Finance, 2000, , 255-273.	0.1	2
138	AS-AD Disequilibrium Dynamics and Economic Growth. , 2000, , 101-117.		0
139	Evaluation of American option prices in a path integral framework using Fourier "Hermite series expansions. Journal of Economic Dynamics and Control, 1999, 23, 1387-1424.	0.9	34
140	DYNAMICS OF NATURAL RATES OF GROWTH AND EMPLOYMENT. Macroeconomic Dynamics, 1998, 2, 345-368.	0.6	8
141	Interest rate futures: estimation of volatility parameters in an arbitrage-free framework. Applied Mathematical Finance, 1997, 4, 181-199.	0.8	11
142	Evaluation of Derivative Security Prices in the Heath-Jarrow-Morton Framework as Path Integrals using Fast Fourier Transform Techniques. SSRN Electronic Journal, 1997, , .	0.4	10
143	The Estimation of the Heath-Jarrow-Morton Model by Use of Kalman Filtering Techniques. Advances in Computational Economics, 1997, , 113-126.	0.1	6
144	Real and monetary cycles in models of Keynes-Wicksell type. Journal of Economic Behavior and Organization, 1996, 30, 327-351.	1.0	32

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145	Learning Dynamics in a Nonlinear Stochastic Model of Exchange Rates. SSRN Electronic Journal, 1996, ,	0.4	0
146	A preference free partial differential equation for the term structure of interest rates. Financial Engineering and the Japanese Markets, 1996, 3, 217-238.	0.3	6
147	An analysis of the complex dynamic behaviour of nonlinear oligopoly models with time delays. Chaos, Solitons and Fractals, 1996, 7, 2049-2065.	2.5	25
148	An integrative approach to 2D-macromodels of growth, price and inventory dynamics. Chaos, Solitons and Fractals, 1996, 7, 2105-2133.	2.5	5
149	Transformation of Heath-Jarrow-Morton Models to Markovian Systems. SSRN Electronic Journal, 1995, ,	0.4	12
150	Detecting and modelling nonlinearity in flexible exchange rate time series. Asia Pacific Journal of Management, 1994, 11, 159-186.	2.9	18
151	The dynamic operation of the market for partnership deeds in a duopolistic industry of a profit-maximizing firm and workers' enterprise. Managerial and Decision Economics, 1993, 14, 451-458.	1.3	3
152	Developments in Nonlinear Economic Dynamics: Past, Present and Future. SSRN Electronic Journal, 1992, , ,	0.4	4
153	The dynamics of speculative behaviour. Annals of Operations Research, 1992, 37, 101-123.	2.6	266
154	The bifurcation of probability distributions in a non-linear rational expectations model of monetary economy. European Journal of Political Economy, 1991, 7, 65-78.	1.0	6
155	Monetary and Fiscal Policy Under Nonlinear Exchange Rate Dynamics. SSRN Electronic Journal, 1991, , ,	0.4	2
156	Excessive exchange rate variability. European Journal of Political Economy, 1990, 6, 315-352.	1.0	16
157	The Elements of a Nonlinear Theory of Economic Dynamics. Lecture Notes in Economics and Mathematical Systems, 1990, , ,	0.3	45
158	The Need for a Nonlinear Theory of Economic Dynamics. Lecture Notes in Economics and Mathematical Systems, 1990, , 1-10.	0.3	5
159	The dynamic behaviour of workers' enterprises. European Journal of Political Economy, 1989, 5, 317-331.	1.0	4
160	The cobweb model. Economic Modelling, 1988, 5, 377-384.	1.8	129
161	Competitive capitalism and cooperative labor management in a dynamic nutshell. European Journal of Political Economy, 1986, 2, 499-519.	1.0	3
162	Perfect foresight models and the dynamic instability problem from a higher viewpoint. Economic Modelling, 1986, 3, 283-292.	1.8	18

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163	Heterogeneity, Market Mechanisms, and Asset Price Dynamics. SSRN Electronic Journal, 0, , .	0.4	1
164	Heterogeneous Expectations in Asset Pricing: Empirical Evidence from the S&P 500. SSRN Electronic Journal, 0, , .	0.4	5
165	Time-Varying Beta: A Boundedly Rational Equilibrium Approach. SSRN Electronic Journal, 0, , .	0.4	3
166	Credit Derivative Pricing with Stochastic Volatility Models. SSRN Electronic Journal, 0, , .	0.4	0
167	Monetary Policy and Debt Deflation: Some Computational Experiments. SSRN Electronic Journal, 0, , .	0.4	1
168	The Return-Volatility Relation in Commodity Futures Markets. SSRN Electronic Journal, 0, , .	0.4	2
169	Pricing American Options Under Regime Switching Using Method of Lines. SSRN Electronic Journal, 0, , .	0.4	6
170	A Fourier Transform Analysis of the American Call Option on Assets Driven by Jump-Diffusion Processes. SSRN Electronic Journal, 0, , .	0.4	3
171	The Stochastic Dynamics of Speculative Prices. SSRN Electronic Journal, 0, , .	0.4	5
172	The Evaluation of American Compound Option Prices under Stochastic Volatility Using the Sparse Grid Approach. SSRN Electronic Journal, 0, , .	0.4	9
173	The Financial Instability Hypothesis: A Stochastic Microfoundation Framework. SSRN Electronic Journal, 0, , .	0.4	1
174	Stochastic Correlation and Risk Premia in Term Structure Models. SSRN Electronic Journal, 0, , .	0.4	6
175	Estimating Behavioural Heterogeneity Under Regime Switching. SSRN Electronic Journal, 0, , .	0.4	5
176	High Frequency Trading and Learning. SSRN Electronic Journal, 0, , .	0.4	2
177	A Class of Stochastic Volatility HJM Interest Rate Models. SSRN Electronic Journal, 0, , .	0.4	4
178	Modelling the Value of the S&P 500 - A System Dynamics Perspective. SSRN Electronic Journal, 0, , .	0.4	2
179	Real-Financial Interaction: A Reconsideration of the Blanchard Model with a State-of-Market Dependent Reaction Coefficient. SSRN Electronic Journal, 0, , .	0.4	3
180	Towards Applied Disequilibrium Growth Theory: II Intensive Form and Steady State Analysis of the Model. SSRN Electronic Journal, 0, , .	0.4	1

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181	A Dynamic Analysis of Cournot Duopoly in Imperfectly Competitive Product and Factor Markets. SSRN Electronic Journal, 0, , .	0.4	2
182	Keynesian Disequilibrium Dynamics: Convergence, Roads to Instability and the Emergence of Complex Business Fluctuations. SSRN Electronic Journal, 0, , .	0.4	7
183	Keynesian Macrodynamics and the Phillips Curve: An Estimated Baseline Macromodel for the U.S. Economy. SSRN Electronic Journal, 0, , .	0.4	8
184	The Volatility Structure of the Fixed Income Market Under the Hjm Framework: A Nonlinear Filtering Approach. SSRN Electronic Journal, 0, , .	0.4	4
185	Pricing American Options on Jump-Diffusion Processes Using Fourier Hermite Series Expansions. SSRN Electronic Journal, 0, , .	0.4	5
186	Learning in a Generalized Dornbusch Model of Exchange Rate Dynamics. SSRN Electronic Journal, 0, , .	0.4	0
187	Approximating Heath-Jarrow-Morton Non-Markovian Term Structure of Interest Rate Models with Markovian Systems. SSRN Electronic Journal, 0, , .	0.4	0
188	Keynes-Metzler-Goodwin Model Building: The Closed Economy. SSRN Electronic Journal, 0, , .	0.4	1
189	Continuous Time Model Estimation. SSRN Electronic Journal, 0, , .	0.4	0
190	Keynesian AD-AS Vadis?. SSRN Electronic Journal, 0, , .	0.4	0
191	Disclosure Requirements, the Release of New Information and Market Efficiency: New Insights from Agent-Based Models. SSRN Electronic Journal, 0, , .	0.4	0
192	Optimal Investment Strategies under Stochastic Volatility - Estimation and Applications. SSRN Electronic Journal, 0, , .	0.4	0
193	A Reconsideration of the Formal Minskyan Analysis: Microfoundations, Endogenous Money and the Public Sector. SSRN Electronic Journal, 0, , .	0.4	0
194	Method of Lines Approach for Pricing American Spread Options. SSRN Electronic Journal, 0, , .	0.4	0
195	Pricing Interest Rate Derivatives in a Multifactor HJM Model with Time. SSRN Electronic Journal, 0, , .	0.4	1
196	An Evolutionary CAPM Under Heterogeneous Beliefs. SSRN Electronic Journal, 0, , .	0.4	0
197	Fear or Fundamentals? Speculation in the European Sovereign CDS Market. SSRN Electronic Journal, 0, , .	0.4	0
198	Learning and Evolution of Trading Strategies in Limit Order Markets. SSRN Electronic Journal, 0, , .	0.4	0

#	ARTICLE	IF	CITATIONS
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