

# Josep Perell

## List of Publications by Citations

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The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

65  
papers

1,048  
citations

18  
h-index

30  
g-index

85  
ext. papers

1,315  
ext. citations

2.7  
avg, IF

4.56  
L-index

#	Paper	IF	Citations
65	The impact of heterogeneous trading rules on the limit order book and order flows. <i>Journal of Economic Dynamics and Control</i> , <b>2009</b> , 33, 525-537	1.3	150
64	Citizen science and sustainability transitions. <i>Research Policy</i> , <b>2020</b> , 49, 103978	7.5	60
63	Humans display a reduced set of consistent behavioral phenotypes in dyadic games. <i>Science Advances</i> , <b>2016</b> , 2, e1600451	14.3	48
62	The continuous time random walk formalism in financial markets. <i>Journal of Economic Behavior and Organization</i> , <b>2006</b> , 61, 577-598	1.6	45
61	Multiple time scales and the exponential Ornstein-Uhlenbeck stochastic volatility model. <i>Quantitative Finance</i> , <b>2006</b> , 6, 423-433	1.6	43
60	Random diffusion and leverage effect in financial markets. <i>Physical Review E</i> , <b>2003</b> , 67, 037102	2.4	41
59	Multiple time scales in volatility and leverage correlations: a stochastic volatility model. <i>Applied Mathematical Finance</i> , <b>2004</b> , 11, 27-50	0.9	40
58	First-passage and risk evaluation under stochastic volatility. <i>Physical Review E</i> , <b>2009</b> , 80, 016108	2.4	38
57	A CORRELATED STOCHASTIC VOLATILITY MODEL MEASURING LEVERAGE AND OTHER STYLIZED FACTS. <i>International Journal of Theoretical and Applied Finance</i> , <b>2002</b> , 05, 541-562	0.5	35
56	Escape problem under stochastic volatility: the Heston model. <i>Physical Review E</i> , <b>2008</b> , 78, 056104	2.4	34
55	Transition from reciprocal cooperation to persistent behaviour in social dilemmas at the end of adolescence. <i>Nature Communications</i> , <b>2014</b> , 5, 4362	17.4	29
54	Scaling and data collapse for the mean exit time of asset prices. <i>Physical Review E</i> , <b>2005</b> , 72, 056101	2.4	29
53	A comparison between several correlated stochastic volatility models. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2004</b> , 344, 134-137	3.3	28
52	Model for interevent times with long tails and multifractality in human communications: an application to financial trading. <i>Physical Review E</i> , <b>2008</b> , 78, 036108	2.4	27
51	Participatory design of citizen science experiments. <i>Comunicar</i> , <b>2018</b> , 26, 29-38	3.2	25
50	Extreme times in financial markets. <i>Physical Review E</i> , <b>2005</b> , 71, 056130	2.4	23
49	Black-Scholes option pricing within Itô and Stratonovich conventions. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2000</b> , 278, 260-274	3.3	19

48	Entropy of the Nordic electricity market: anomalous scaling, spikes, and mean-reversion. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , <b>2006</b> , 2006, P11011-P11011	1.9	18
47	Option pricing under stochastic volatility: the exponential Ornstein-Uhlenbeck model. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , <b>2008</b> , 2008, P06010	1.9	17
46	Activity autocorrelation in financial markets. <i>European Physical Journal B</i> , <b>2004</b> , 38, 671-677	1.2	17
45	First-passage and escape problems in the Feller process. <i>Physical Review E</i> , <b>2012</b> , 86, 041116	2.4	16
44	Higher-order phase transitions on financial markets. <i>European Physical Journal B</i> , <b>2010</b> , 76, 513-527	1.2	15
43	The CTRW in finance: Direct and inverse problems with some generalizations and extensions. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2007</b> , 379, 151-167	3.3	15
42	Volatility: a hidden Markov process in financial time series. <i>Physical Review E</i> , <b>2007</b> , 76, 056105	2.4	15
41	Citizen Science Practices for Computational Social Science Research: The Conceptualization of Pop-Up Experiments. <i>Frontiers in Physics</i> , <b>2016</b> , 3,	3.9	14
40	Extreme times for volatility processes. <i>Physical Review E</i> , <b>2007</b> , 75, 046110	2.4	13
39	Participation and Co-creation in Citizen Science <b>2021</b> , 199-218		13
38	Resource heterogeneity leads to unjust effort distribution in climate change mitigation. <i>PLoS ONE</i> , <b>2018</b> , 13, e0204369	3.7	13
37	Scaling properties and universality of first-passage-time probabilities in financial markets. <i>Physical Review E</i> , <b>2011</b> , 84, 066110	2.4	10
36	The effect of non-ideal market conditions on option pricing. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2002</b> , 308, 420-442	3.3	10
35	Fat tails and colored noise in financial derivatives. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2002</b> , 314, 736-742	3.3	9
34	Diffusion Entropy technique applied to the study of the market activity. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2005</b> , 355, 131-137	3.3	9
33	Active and reactive behaviour in human mobility: the influence of attraction points on pedestrians. <i>Royal Society Open Science</i> , <b>2016</b> , 3, 160177	3.3	9
32	Large-scale citizen science provides high-resolution nitrogen dioxide values and health impact while enhancing community knowledge and collective action. <i>Science of the Total Environment</i> , <b>2021</b> , 789, 147750	10.2	9
31	Downside Risk analysis applied to the Hedge Funds universe. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2007</b> , 383, 480-496	3.3	8

30	Citizen Social Science: New and Established Approaches to Participation in Social Research <b>2021</b> , 119-138		8
29	Option pricing and perfect hedging on correlated stocks. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2003</b> , 330, 622-652	3.3	7
28	Mapping individual behavior in financial markets: synchronization and anticipation. <i>EPJ Data Science</i> , <b>2019</b> , 8,	3.4	6
27	Linking science and arts: Intimate science, shared spaces and living experiments. <i>European Physical Journal: Special Topics</i> , <b>2012</b> , 214, 597-634	2.3	6
26	Citizen Social Lab: A digital platform for human behavior experimentation within a citizen science framework. <i>PLoS ONE</i> , <b>2018</b> , 13, e0207219	3.7	6
25	Gender-based pairings influence cooperative expectations and behaviours. <i>Scientific Reports</i> , <b>2020</b> , 10, 1041	4.9	5
24	Quantitative account of social interactions in a mental health care ecosystem: cooperation, trust and collective action. <i>Scientific Reports</i> , <b>2018</b> , 8, 3794	4.9	5
23	Value of the future: Discounting in random environments. <i>Physical Review E</i> , <b>2015</b> , 91, 052816	2.4	5
22	Hints for an extension of the early exercise premium formula for American options. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2005</b> , 355, 152-157	3.3	4
21	Market Imitation and Win-Stay Lose-Shift Strategies Emerge as Unintended Patterns in Market Direction Guesses. <i>PLoS ONE</i> , <b>2016</b> , 11, e0159078	3.7	4
20	Citizen Social Science in practice: a critical analysis of a mental health community-based project		4
19	Public libraries embrace citizen science: Strengths and challenges. <i>Library and Information Science Research</i> , <b>2021</b> , 43, 101090	1.9	4
18	Market memory and fat tail consequences in option pricing on the expOU stochastic volatility model. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2007</b> , 382, 213-218	3.3	3
17	The CTRW in Finance: Direct and Inverse Problems. <i>SSRN Electronic Journal</i> , <b>2003</b> ,	1	3
16	MAKING STEM EDUCATION ATTRACTIVE FOR YOUNG PEOPLE BY PRESENTING KEY SCIENTIFIC CHALLENGES AND THEIR IMPACT ON OUR LIFE AND CAREER PERSPECTIVES <b>2017</b> ,		3
15	Citizen Science and Sustainability Transitions. <i>SSRN Electronic Journal</i> ,	1	3
14	Return or stock price differences. <i>Physica A: Statistical Mechanics and Its Applications</i> , <b>2002</b> , 316, 539-560,	3.3	2
13	An Innovative Online Tool to Self-evaluate and Compare Participatory Research Projects Labelled as Science Shops or Citizen Science. <i>Lecture Notes in Computer Science</i> , <b>2019</b> , 59-72	0.9	2

12	Statistical analysis and stochastic interest rate modeling for valuing the future with implications in climate change mitigation. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , <b>2020</b> , 2020, 043210	1.9	1
11	Maximum likelihood approach for several stochastic volatility models. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , <b>2012</b> , 2012, P08016	1.9	1
10	Physics of Aesthetics: A Meeting of Science, Art and Thought in Barcelona. <i>Leonardo</i> , <b>2008</b> , 41, 232-237	0.1	1
9	Hints for an Extension of the Early Exercise Premium Formula for American Options. <i>SSRN Electronic Journal</i> ,	1	1
8	Downside Risk Analysis Applied to the Hedge Funds Universe. <i>SSRN Electronic Journal</i> ,	1	1
7	Large-scale citizen science protocol provides high-resolution nitrogen dioxide values while enhancing community knowledge and collective action. <i>MethodsX</i> , <b>2021</b> , 8, 101475	1.9	1
6	The Recent Past and Possible Futures of Citizen Science: Final Remarks <b>2021</b> , 517-529		1
5	Jump-Diffusion Models for Valuing the Future: Discounting under Extreme Situations. <i>Mathematics</i> , <b>2021</b> , 9, 1589	2.3	1
4	First-Passage and Extremes in Socio-Economic Systems <b>2014</b> , 477-501		0
3	Data set from large-scale citizen science provides high-resolution nitrogen dioxide values for enhancing community knowledge and collective action to related health issues. <i>Data in Brief</i> , <b>2021</b> , 37, 107269	1.2	0
2	The CTRWs in finance: the mean exit time <b>2006</b> , 137-141		
1	Citizen science at public libraries: Data on librarians and users perceptions of participating in a citizen science project in Catalunya, Spain.. <i>Data in Brief</i> , <b>2022</b> , 40, 107713	1.2	