

Damien Challet

List of Publications by Year in descending order

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Version: 2024-02-01

47
papers

1,566
citations

430442

18
h-index

315357

38
g-index

48
all docs

48
docs citations

48
times ranked

708
citing authors

#	ARTICLE	IF	CITATIONS
1	On the minority game: Analytical and numerical studies. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1998, 256, 514-532.	1.2	317
2	Modeling market mechanism with minority game. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 276, 284-315.	1.2	153
3	Phase transition and symmetry breaking in the minority game. <i>Physical Review E</i> , 1999, 60, R6271-R6274.	0.8	145
4	Analyzing and modeling 1+1d markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 300, 285-299.	1.2	111
5	Exact solution of a modified El Farol's bar problem: Efficiency and the role of market impact. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 280, 522-553.	1.2	97
6	Statistical mechanics of competitive resource allocation using agent-based models. <i>Physics Reports</i> , 2015, 552, 1-25.	10.3	79
7	Statistically validated network of portfolio overlaps and systemic risk. <i>Scientific Reports</i> , 2016, 6, 39467.	1.6	73
8	Criticality and market efficiency in a simple realistic model of the stock market. <i>Physical Review E</i> , 2003, 68, 036132.	0.8	68
9	Continuum time limit and stationary states of the minority game. <i>Physical Review E</i> , 2001, 64, 056138.	0.8	56
10	Shedding light on El Farol. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 332, 469-482.	1.2	43
11	The limits of statistical significance of Hawkes processes fitted to financial data. <i>Quantitative Finance</i> , 2016, 16, 1-11.	0.9	40
12	Bug propagation and debugging in asymmetric software structures. <i>Physical Review E</i> , 2004, 70, 046109.	0.8	34
13	Prediction accuracy and sloppiness of log-periodic functions. <i>Quantitative Finance</i> , 2013, 13, 275-280.	0.9	32
14	Non-constant rates and over-diffusive prices in a simple model of limit order markets. <i>Quantitative Finance</i> , 2003, 3, 155-162.	0.9	32
15	Minority games and stylized facts. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 299, 228-233.	1.2	28
16	Inter-pattern speculation: Beyond minority, majority and β -games. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 85-100.	0.9	28
17	Optimal Combinations of Imperfect Objects. <i>Physical Review Letters</i> , 2002, 89, 028701.	2.9	27
18	Optimal approximations of power laws with exponentials: application to volatility models with long memory. <i>Quantitative Finance</i> , 2007, 7, 585-589.	0.9	22

#	ARTICLE	IF	CITATIONS
19	STATISTICALLY VALIDATED LEAD-LAG NETWORKS AND INVENTORY PREDICTION IN THE FOREIGN EXCHANGE MARKET. <i>International Journal of Modeling, Simulation, and Scientific Computing</i> , 2018, 21, 1850019.	0.9	22
20	Turnover, account value and diversification of real traders: evidence of collective portfolio optimizing behavior. <i>New Journal of Physics</i> , 2010, 12, 075039.	1.2	19
21	Do investors trade too much? A laboratory experiment. <i>Journal of Economic Behavior and Organization</i> , 2017, 140, 18-34.	1.0	19
22	Sharper asset ranking from total drawdown durations. <i>Applied Mathematical Finance</i> , 2017, 24, 1-22.	0.8	16
23	Minority games with heterogeneous timescales. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006, 365, 529-542.	1.2	13
24	The Universal Shape of Economic Recession and Recovery after a Shock. <i>Economics</i> , 2009, 3, .	0.2	12
25	MICROSCOPIC MODEL OF SOFTWARE BUG DYNAMICS: CLOSED SOURCE VERSUS OPEN SOURCE. <i>International Journal of Reliability, Quality and Safety Engineering</i> , 2005, 12, 521-534.	0.4	11
26	Limit order market analysis and modelling: on a universal cause for over-diffusive prices. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003, 324, 141-145.	1.2	10
27	Sudden trust collapse in networked societies. <i>European Physical Journal B</i> , 2015, 88, 1.	0.6	10
28	Minority mechanisms in models of agents learning collectively a resource level. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 344, 24-29.	1.2	8
29	Price return autocorrelation and predictability in agent-based models of financial markets. <i>Quantitative Finance</i> , 2005, 5, 569-576.	0.9	6
30	Prediction Accuracy and Sloppiness of Log-Periodic Functions. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	6
31	THE ORIGINS OF EXTREME WEALTH INEQUALITY IN THE TALENT VERSUS LUCK MODEL. <i>International Journal of Modeling, Simulation, and Scientific Computing</i> , 2020, 23, 2050004.	0.9	6
32	Covariance matrix filtering with bootstrapped hierarchies. <i>PLoS ONE</i> , 2021, 16, e0245092.	1.1	5
33	Trader Lead-Lag Networks and Order Flow Prediction. <i>SSRN Electronic Journal</i> , 0, , .	0.4	5
34	Reactive global minimum variance portfolios with k-BAHC covariance cleaning. <i>European Journal of Finance</i> , 0, , 1-17.	1.7	4
35	The demise of constant price impact functions and single-time step models of speculation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 382, 29-35.	1.2	3
36	The market nanostructure origin of asset price time reversal asymmetry. <i>Quantitative Finance</i> , 2021, 21, 295-304.	0.9	2

#	ARTICLE	IF	CITATIONS
37	Emergence of heterogeneity in a noncompetitive resource allocation problem. <i>Physical Review E</i> , 2011, 84, 016107.	0.8	1
38	Regrets, learning and wisdom. <i>European Physical Journal: Special Topics</i> , 2016, 225, 3137-3143.	1.2	1
39	Testing the causality of Hawkes processes with time reversal. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2018, 2018, 033408.	0.9	1
40	Strategic Behaviour and Indicative Price Diffusion in Paris Stock Exchange Auctions. <i>New Economic Windows</i> , 2019, , 3-12.	1.0	1
41	Feedback and efficiency in limit order markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2008, 387, 3831-3836.	1.2	0
42	The Tick-by-Tick Dynamical Consistency of Price Impact in Limit Order Books. <i>Applied Mathematical Finance</i> , 2011, 18, 189-205.	0.8	0
43	Dynamical Regularities of US Equities Opening and Closing Auctions. <i>Market Microstructure and Liquidity</i> , 2018, 04, 1950001.	0.6	0
44	Collective rationality and functional wisdom of the crowd in far-from-rational institutional investors. <i>Journal of Economic Interaction and Coordination</i> , 2021, 16, 153-171.	0.4	0
45	Financial factors selection with knockoffs: Fund replication, explanatory and prediction networks. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2021, 580, 126105.	1.2	0
46	Fat tails, long memory, maturity and ageing in open-source software projects. , 2008, , .		0
47	A Robust and Efficient Estimator of Sharpe Ratios Based on Price Records. <i>SSRN Electronic Journal</i> , 0, , .	0.4	0