Damien Challet

List of Publications by Year
in descending order

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	Collective rationality and functional wisdom of the crowd in far-from-rational institutional investors. Journal of Economic Interaction and Coordination, 2021, 16, 153-171.	0.4	0
2	Financial factors selection with knockoffs: Fund replication, explanatory and prediction networks. Physica A: Statistical Mechanics and Its Applications, 2021, 580, 126105.	1.2	0
3	Covariance matrix filtering with bootstrapped hierarchies. PLoS ONE, 2021, 16, e0245092.	1.1	5
4	The market nanostructure origin of asset price time reversal asymmetry. Quantitative Finance, 2021, 21, 295-304.	0.9	2
5	THE ORIGINS OF EXTREME WEALTH INEQUALITY IN THE TALENT VERSUS LUCK MODEL. International Journal of Modeling, Simulation, and Scientific Computing, 2020, 23, 2050004.	0.9	6
6	Strategic Behaviour and Indicative Price Diffusion in Paris Stock Exchange Auctions. New Economic Windows, 2019, , 3-12.	1.0	1
7	Testing the causality of Hawkes processes with time reversal. Journal of Statistical Mechanics: Theory and Experiment, 2018, 2018, 033408.	0.9	1
8	Dynamical Regularities of US Equities Opening and Closing Auctions. Market Microstructure and Liquidity, 2018, 04, 1950001.	0.6	0
9	STATISTICALLY VALIDATED LEAD-LAG NETWORKS AND INVENTORY PREDICTION IN THE FOREIGN EXCHANGE MARKET. International Journal of Modeling, Simulation, and Scientific Computing, 2018, 21, 1850019.	0.9	22
10	Sharper asset ranking from total drawdown durations. Applied Mathematical Finance, 2017, 24, 1-22.	0.8	16
11	Do investors trade too much? A laboratory experiment. Journal of Economic Behavior and Organization, 2017, 140, 18-34.	1.0	19
12	Statistically validated network of portfolio overlaps and systemic risk. Scientific Reports, 2016, 6, 39467.	1.6	73
13	Regrets, learning and wisdom. European Physical Journal: Special Topics, 2016, 225, 3137-3143.	1.2	1
14	The limits of statistical significance of Hawkes processes fitted to financial data. Quantitative Finance, 2016, 16, 1-11.	0.9	40
15	Statistical mechanics of competitive resource allocation using agent-based models. Physics Reports, 2015, 552, 1-25.	10.3	79
16	Sudden trust collapse in networked societies. European Physical Journal B, 2015, 88, 1.	0.6	10
17	Prediction accuracy and sloppiness of log-periodic functions. Quantitative Finance, 2013, 13, 275-280.	0.9	32
18	Emergence of heterogeneity in a noncompetitive resource allocation problem. Physical Review E, 2011, 84, 016107.	0.8	1

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19	The Tick-by-Tick Dynamical Consistency of Price Impact in Limit Order Books. Applied Mathematical Finance, 2011, 18, 189-205.	0.8	0
20	Prediction Accuracy and Sloppiness of Log-Periodic Functions. SSRN Electronic Journal, 2010, , .	0.4	6
21	Turnover, account value and diversification of real traders: evidence of collective portfolio optimizing behavior. New Journal of Physics, 2010, 12, 075039.	1.2	19
22	The Universal Shape of Economic Recession and Recovery after a Shock. Economics, 2009, 3, .	0.2	12
23	Feedback and efficiency in limit order markets. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3831-3836.	1.2	0
24	Inter-pattern speculation: Beyond minority, majority and $-games. Journal of Economic Dynamics and Control, 2008, 32, 85-100.	0.9	28
25	Fat tails, long memory, maturity and ageing in open-source software projects. , 2008, , .		0
26	Optimal approximations of power laws with exponentials: application to volatility models with long memory. Quantitative Finance, 2007, 7, 585-589.	0.9	22
27	The demise of constant price impact functions and single-time step models of speculation. Physica A: Statistical Mechanics and Its Applications, 2007, 382, 29-35.	1.2	3
28	Minority games with heterogeneous timescales. Physica A: Statistical Mechanics and Its Applications, 2006, 365, 529-542.	1.2	13
29	MICROSCOPIC MODEL OF SOFTWARE BUG DYNAMICS: CLOSED SOURCE VERSUS OPEN SOURCE. International Journal of Reliability, Quality and Safety Engineering, 2005, 12, 521-534.	0.4	11
30	Price return autocorrelation and predictability in agent-based models of financial markets. Quantitative Finance, 2005, 5, 569-576.	0.9	6
31	Bug propagation and debugging in asymmetric software structures. Physical Review E, 2004, 70, 046109.	0.8	34
32	Minority mechanisms in models of agents learning collectively a resource level. Physica A: Statistical Mechanics and Its Applications, 2004, 344, 24-29.	1.2	8
33	Shedding light on El Farol. Physica A: Statistical Mechanics and Its Applications, 2004, 332, 469-482.	1.2	43
34	Limit order market analysis and modelling: on a universal cause for over-diffusive prices. Physica A: Statistical Mechanics and Its Applications, 2003, 324, 141-145.	1.2	10
35	Criticality and market efficiency in a simple realistic model of the stock market. Physical Review E, 2003, 68, 036132.	0.8	68
36	Non-constant rates and over-diffusive prices in a simple model of limit order markets. Quantitative Finance, 2003, 3, 155-162.	0.9	32

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37	Optimal Combinations of Imperfect Objects. Physical Review Letters, 2002, 89, 028701.	2.9	27
38	Minority games and stylized facts. Physica A: Statistical Mechanics and Its Applications, 2001, 299, 228-233.	1.2	28
39	Analyzing and modeling 1+1d markets. Physica A: Statistical Mechanics and Its Applications, 2001, 300, 285-299.	1.2	111
40	Continuum time limit and stationary states of the minority game. Physical Review E, 2001, 64, 056138.	0.8	56
41	Modeling market mechanism with minority game. Physica A: Statistical Mechanics and Its Applications, 2000, 276, 284-315.	1.2	153
42	Exact solution of a modified El Farol's bar problem: Efficiency and the role of market impact. Physica A: Statistical Mechanics and Its Applications, 2000, 280, 522-553.	1.2	97
43	Phase transition and symmetry breaking in the minority game. Physical Review E, 1999, 60, R6271-R6274.	0.8	145
44	On the minority game: Analytical and numerical studies. Physica A: Statistical Mechanics and Its Applications, 1998, 256, 514-532.	1.2	317
45	Reactive global minimum variance portfolios with k-BAHC covariance cleaning. European Journal of Finance, 0, , 1-17.	1.7	4
46	Trader Lead-Lag Networks and Order Flow Prediction. SSRN Electronic Journal, 0, , .	0.4	5
47	A Robust and Efficient Estimator of Sharpe Ratios Based on Price Records. SSRN Electronic Journal, 0, , .	0.4	0