

Miloslav Vosvrda

List of Publications by Year in descending order

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Version: 2024-02-01

17
papers

512
citations

1162367

8
h-index

940134

16
g-index

17
all docs

17
docs citations

17
times ranked

340
citing authors

#	ARTICLE	IF	CITATIONS
1	Measuring capital market efficiency: Global and local correlations structure. Physica A: Statistical Mechanics and Its Applications, 2013, 392, 184-193.	1.2	137
2	Commodity futures and market efficiency. Energy Economics, 2014, 42, 50-57.	5.6	116
3	Measuring capital market efficiency: long-term memory, fractal dimension and approximate entropy. European Physical Journal B, 2014, 87, 1.	0.6	60
4	Cryptocurrencies market efficiency ranking: Not so straightforward. Physica A: Statistical Mechanics and Its Applications, 2019, 531, 120853.	1.2	51
5	Can a stochastic cusp catastrophe model explain stock market crashes?. Journal of Economic Dynamics and Control, 2009, 33, 1824-1836.	0.9	49
6	Gold, currencies and market efficiency. Physica A: Statistical Mechanics and Its Applications, 2016, 449, 27-34.	1.2	38
7	Smart predictors in the heterogeneous agent model. Journal of Economic Interaction and Coordination, 2009, 4, 163-172.	0.4	13
8	How do skilled traders change the structure of the market. International Review of Financial Analysis, 2012, 23, 66-71.	3.1	10
9	Herding, minority game, market clearing and efficient markets in a simple spin model framework. Communications in Nonlinear Science and Numerical Simulation, 2018, 54, 148-155.	1.7	10
10	Capital Markets Efficiency: Fractal Dimension, Hurst Exponent and Entropy. Politicka Ekonomie, 2012, 60, 208-221.	0.1	7
11	Heterogeneous agent model with memory and asset price behaviour. Prague Economic Papers, 2003, 12, 155-168.	0.2	5
12	Wavelet Decomposition of the Financial Market. Prague Economic Papers, 2007, 16, 38-54.	0.2	4
13	Smart Agents and Sentiment in the Heterogeneous Agent Model. Prague Economic Papers, 2009, 18, 209-219.	0.2	4
14	Stock market crashes modeling: stochastic cusp catastrophe application. Politicka Ekonomie, 2008, 56, 759-771.	0.1	3
15	Product, capital stock and price dynamics in a simple model of closed economy. Politicka Ekonomie, 2006, 54, 339-350.	0.1	3
16	Complex Price Dynamics in the Modified Kaldorian Model. Prague Economic Papers, 2013, 22, 358-384.	0.2	2
17	Statistical data analysis by dialogue statistical systems. Computational Statistics and Data Analysis, 1988, 6, 113-117.	0.7	0