Miloslav Vosvrda

List of Publications by Year
in descending order

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