Carey Caginalp

List of Publications by Year in descending order

Source: https://exaly.com/author-pdf/3882458/publications.pdf

Version: 2024-02-01

1684129 1588975 9 70 5 8 citations g-index h-index papers 9 9 9 52 docs citations times ranked citing authors all docs

#	Article	IF	CITATIONS
1	Valuation, liquidity price, and stability of cryptocurrencies. Proceedings of the National Academy of Sciences of the United States of America, 2018, 115, 1131-1134.	7.1	20
2	Analytical and Numerical Results for an Escape Problem. Archive for Rational Mechanics and Analysis, 2012, 203, 329-342.	2.4	18
3	The quotient of normal random variables and application to asset price fat tails. Physica A: Statistical Mechanics and Its Applications, 2018, 499, 457-471.	2.6	11
4	Price equations with symmetric supply/demand; implications for fat tails. Economics Letters, 2019, 176, 79-82.	1.9	7
5	Stochastic asset price dynamics and volatility using a symmetric supply and demand price equation. Physica A: Statistical Mechanics and Its Applications, 2019, 523, 807-824.	2.6	7
6	Analytical and numerical results for first escape time in 2D. Comptes Rendus Mathematique, 2011, 349, 191-194.	0.3	3
7	Derivation of non-classical stochastic price dynamics equations. Physica A: Statistical Mechanics and Its Applications, 2020, 560, 125118.	2.6	2
8	Stochastic asset flow equations: Interdependence of trend and volatility. Physica A: Statistical Mechanics and Its Applications, 2021, 574, 125985.	2.6	1
9	Effects of white noise in multistable dynamics. Discrete and Continuous Dynamical Systems - Series B, 2013, 18, 1805-1825.	0.9	1