Carey Caginalp

List of Publications by Year
in descending order

9 papers	70 citations	1683934 5 h-index	1588896 8 g-index
9 all docs	9 docs citations	9 times ranked	52 citing authors

#	Article	IF	Citations
1	Stochastic asset flow equations: Interdependence of trend and volatility. Physica A: Statistical Mechanics and Its Applications, 2021, 574, 125985.	1.2	1
2	Derivation of non-classical stochastic price dynamics equations. Physica A: Statistical Mechanics and Its Applications, 2020, 560, 125118.	1.2	2
3	Price equations with symmetric supply/demand; implications for fat tails. Economics Letters, 2019, 176, 79-82.	0.9	7
4	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.	1.2	7
5	The quotient of normal random variables and application to asset price fat tails. Physica A: Statistical Mechanics and Its Applications, 2018, 499, 457-471.	1.2	11
6	Valuation, liquidity price, and stability of cryptocurrencies. Proceedings of the National Academy of Sciences of the United States of America, 2018, 115, 1131-1134.	3.3	20
7	Effects of white noise in multistable dynamics. Discrete and Continuous Dynamical Systems - Series B, 2013, 18, 1805-1825.	0.5	1
8	Analytical and Numerical Results for an Escape Problem. Archive for Rational Mechanics and Analysis, 2012, 203, 329-342.	1.1	18
9	Analytical and numerical results for first escape time in 2D. Comptes Rendus Mathematique, 2011, 349, 191-194.	0.1	3