

Sergio Da Silva

List of Publications by Year in descending order

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Version: 2024-02-01

87
papers

624
citations

759055

12
h-index

713332

21
g-index

92
all docs

92
docs citations

92
times ranked

410
citing authors

#	ARTICLE	IF	CITATIONS
1	The disposition effect and investor experience. <i>Journal of Banking and Finance</i> , 2013, 37, 1669-1675.	1.4	104
2	Disposition effect and gender. <i>Applied Economics Letters</i> , 2008, 15, 411-416.	1.0	51
3	On the neural substrates of the disposition effect and return performance. <i>Journal of Behavioral and Experimental Finance</i> , 2018, 17, 16-21.	2.1	35
4	Exponentially damped Lévy flights. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003, 326, 544-555.	1.2	29
5	Algorithmic complexity theory and the relative efficiency of financial markets. <i>Europhysics Letters</i> , 2008, 84, 48005.	0.7	25
6	Are pound and euro the same currency?. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , 2007, 368, 173-180.	0.9	21
7	The Brazilian scientific output published in journals: A study based on a large CV database. <i>Journal of Informetrics</i> , 2017, 11, 18-31.	1.4	21
8	Autocorrelation as a source of truncated Lévy flights in foreign exchange rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003, 323, 601-625.	1.2	20
9	Risk seeking behavior of preschool children in a gambling task. <i>Journal of Economic Psychology</i> , 2010, 31, 794-801.	1.1	20
10	Log-periodic crashes revisited. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006, 364, 331-335.	1.2	17
11	On the origins of truncated Lévy flights. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , 2003, 315, 51-60.	0.9	14
12	Stock returns and foreign investment in Brazil. <i>Applied Financial Economics</i> , 2010, 20, 1351-1361.	0.5	13
13	Biological correlates of the Allais paradox. <i>Applied Economics</i> , 2013, 45, 555-568.	1.2	13
14	Chaotic Exchange Rate Dynamics Redux. <i>Open Economies Review</i> , 2001, 12, 281-304.	0.9	12
15	Lévy flights, autocorrelation, and slow convergence. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 337, 369-383.	1.2	12
16	International finance, Lévy distributions, and the econophysics of exchange rates. <i>Communications in Nonlinear Science and Numerical Simulation</i> , 2005, 10, 365-393.	1.7	12
17	Robot traders can prevent extreme events in complex stock markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2010, 389, 5182-5192.	1.2	12
18	Granularity of the top 1,000 Brazilian companies. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 512, 68-73.	1.2	12

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19	Lotka's law for the Brazilian scientific output published in journals. <i>Journal of Information Science</i> , 2019, 45, 705-709.	2.0	12
20	Hidden power law patterns in the top European football leagues. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2013, 392, 5376-5386.	1.2	11
21	Psychophysiological Correlates of the Disposition Effect. <i>PLoS ONE</i> , 2013, 8, e54542.	1.1	11
22	Sistemas complexos, criticalidade e leis de potência. <i>Revista Brasileira De Ensino De Fisica</i> , 2004, 26, 99-108.	0.2	11
23	The Chinese chaos game. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 378, 427-442.	1.2	9
24	Queuing theory applied to the optimal management of bank excess reserves. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2012, 391, 1381-1387.	1.2	9
25	Exponentially damped Levy flights, multiscaling, and exchange rates. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 333, 353-369.	1.2	8
26	Exponentially damped Levy flights, multiscaling and slow convergence in stockmarkets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 342, 200-206.	1.2	7
27	Two selves and two minds in a longitudinal survey of risk attitudes. <i>Journal of Behavioral and Experimental Finance</i> , 2021, 29, 100444.	2.1	7
28	Debt of high-income consumers may reflect leverage rather than poor cognitive reflection. <i>Review of Behavioral Finance</i> , 2018, 10, 42-52.	1.2	6
29	Preschoolers and the Endowment Effect. <i>PLoS ONE</i> , 2014, 9, e109520.	1.1	6
30	Nonidentically distributed variables and nonlinear autocorrelation. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2006, 363, 171-180.	1.2	5
31	The Levy sections theorem: An application to econophysics. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2007, 386, 756-759.	1.2	5
32	Fat tails, long-range correlations and multifractality as emergent properties in nonstationary time series. <i>Europhysics Letters</i> , 2011, 93, 58006.	0.7	5
33	Jump diffusion models and the evolution of financial prices. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , 2011, 375, 3055-3061.	0.9	5
34	The asymmetric Brazilian input-output network. <i>Journal of Economic Studies</i> , 2021, 48, 604-615.	1.0	5
35	2D:4D Digit Ratio Predicts Delay of Gratification in Preschoolers. <i>PLoS ONE</i> , 2014, 9, e114394.	1.1	5
36	The Levy sections theorem revisited. <i>Journal of Physics A: Mathematical and Theoretical</i> , 2007, 40, 5783-5794.	0.7	4

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37	Bypassing the truncation problem of truncated Lévy flights. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 559, 125035.	1.2	4
38	Autocorrelation and the sum of stochastic variables. <i>Physics Letters, Section A: General, Atomic and Solid State Physics</i> , 2004, 326, 166-170.	0.9	3
39	Real estate list price anchoring and cognitive ability. <i>International Journal of Housing Markets and Analysis</i> , 2019, 12, 581-603.	0.7	3
40	Earnings distributions of scalable vs. non-scalable occupations. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2020, 560, 125192.	1.2	3
41	Utilitarian Moral Judgments Are Cognitively Too Demanding. <i>Open Access Library Journal (oalib)</i> , 2016, 03, 1-9.	0.1	3
42	Financial volatility and independent and identically distributed variables. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2005, 346, 484-498.	1.2	2
43	Does Macroeconomics Need Microeconomic Foundations?. <i>Economics</i> , 2009, 3, .	0.2	2
44	Bolhas racionais no Índice Bovespa. <i>Revista Brasileira De Economia</i> , 2009, 63, .	0.2	2
45	Spectral analysis informs the proper frequency in the sampling of financial time series data. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2011, 390, 2067-2073.	1.2	2
46	Financial Market Efficiency Should be Gauged in Relative Rather than Absolute Terms. <i>Journal of Stock & Forex Trading</i> , 2015, 04, .	0.1	2
47	The St. Petersburg paradox: An experimental solution. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2016, 445, 66-74.	1.2	2
48	The Touchard distribution. <i>Communications in Statistics - Theory and Methods</i> , 2019, 48, 2049-2059.	0.6	2
49	Prosocial People Take Better Care of Their Own Future Well-Being. <i>Open Access Library Journal (oalib)</i> , 2015, 02, 1-7.	0.1	2
50	Efficiency of financial markets and algorithmic complexity. <i>Journal of Physics: Conference Series</i> , 2010, 246, 012032.	0.3	1
51	Comment on Casey Mulligan: Keynes in Both Fresh and Salt Water. <i>Economists' Voice</i> , 2010, 7, .	0.2	1
52	A suggested statistical test for measuring bivariate nonlinear dependence. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2012, 391, 4891-4898.	1.2	1
53	Cowboying Stock Market Herds with Robot Traders. <i>Computational Economics</i> , 2017, 50, 393-423.	1.5	1
54	Propensity to sell stocks in an artificial stock market. <i>PLoS ONE</i> , 2019, 14, e0215685.	1.1	1

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55	The granularity of the Brazilian banking market. North American Journal of Economics and Finance, 2021, 58, 101545.	1.8	1
56	Monetary Policy Experiments in an Agent-Based Macroeconomic Model. Open Access Library Journal (oalib), 2021, 08, 1-14.	0.1	1
57	Risk seekers may be antisocial after all. Clinical and Experimental Medical Sciences, 0, 2, 87-95.	0.4	1
58	A Power Law Governing Prime Gaps. Open Access Library Journal (oalib), 2016, 03, 1-7.	0.1	1
59	Atheists Score Higher on Cognitive Reflection Tests. Open Access Library Journal (oalib), 2015, 02, 1-8.	0.1	1
60	Anchoring Heuristic Messes with Inflation Targeting. Open Access Library Journal (oalib), 2015, 02, 1-10.	0.1	1
61	Personality Influences Hyperbolic Discounting. Open Access Library Journal (oalib), 2017, 04, 1-12.	0.1	1
62	FIFA Is Right: The Penalty Shootout Should Adopt the Tennis Tiebreak Format. Open Access Library Journal (oalib), 2018, 05, 1-23.	0.1	1
63	Incomplete Information Choice on Incumbents, Cognitive Ability and Personality. Open Access Library Journal (oalib), 2019, 06, 1-11.	0.1	1
64	Item Response Theory Modeling of High School Students' Behavior in a High-Stakes Exam. Open Access Library Journal (oalib), 2019, 06, 1-22.	0.1	1
65	Regressive Prediction Is the Best Way to Forecast Sports Outcomes: Evidence from Brazilian Soccer. Open Access Library Journal (oalib), 2019, 06, 1-7.	0.1	1
66	Robot Bites Swan. Open Access Library Journal (oalib), 2020, 07, 1-11.	0.1	1
67	Marriage, Quarrels, and Lovemaking. Studies in Microeconomics, 2023, 11, 382-388.	0.4	1
68	WINNERS AND LOSERS FROM DOLLAR DEPRECIATION. Economic Affairs, 2008, 28, 63-65.	0.2	0
69	Foreign exchange intervention and central bank independence: the Latin American experience. Applied Economics Letters, 2008, 4, 379-382.	0.2	0
70	A power law in the ordering of the elements of the periodic table. Physica A: Statistical Mechanics and Its Applications, 2020, 548, 123408.	1.2	0
71	Ego Depletion May Explain Gender Differences in Multitasking. Journal of Interdisciplinary Economics, 2021, 33, 130-139.	0.4	0
72	The Success of Top Professional Athletes Is Not Only Success in Sports. Open Access Library Journal (oalib), 2021, 08, 1-7.	0.1	0

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73	Determination of Revisiting Staggered Wages to Consider Discounting. , 2021, , 58-63.		0
74	Sistemas complexos, criticalidade e leis de potência. Revista Brasileira De Ensino De Fisica, 2004, 26, 99-108.	0.2	0
75	Does Macroeconomics Need Microeconomic Foundations?. SSRN Electronic Journal, 0, , .	0.4	0
76	Why Not Use Robots to Stabilize Stock Markets?. Journal of Stock & Forex Trading, 2014, 03, .	0.1	0
77	KAHNEMAN'S THINKING FAST AND SLOW: FROM BESTSELLER TO TEXTBOOK. RAE Revista De Administracao De Empresas, 2015, 55, 99-100.	0.1	0
78	Social Preferences, Financial Literacy and Intertemporal Choice. Open Access Library Journal (oalib), 2017, 04, 1-11.	0.1	0
79	Automatic Evaluation of Faces Predict Mayor Election Outcomes in Brazil. Open Access Library Journal (oalib), 2017, 04, 1-7.	0.1	0
80	A "Citation Surplus" Should Be Added to the h-Index. Open Access Library Journal (oalib), 2017, 04, 1-5.	0.1	0
81	Inflation Forecasting: Rewarding Luck Rather Than Skill?. Open Access Library Journal (oalib), 2019, 06, 1-6.	0.1	0
82	Role of Regression to the Mean and Loss Aversion in Brazilian Soccer Club Performance. Open Access Library Journal (oalib), 2019, 06, 1-10.	0.1	0
83	The Influence of Psychotropic Drugs on Investor Overconfidence. Open Access Library Journal (oalib), 2019, 06, 1-10.	0.1	0
84	Willful Blindness and Dishonesty. Open Access Library Journal (oalib), 2019, 06, 1-6.	0.1	0
85	Why Is Friday Better than Sunday?. Journal of Interdisciplinary Economics, 0, , 026010792210834.	0.4	0
86	The duration of historical pandemics. Communications in Nonlinear Science and Numerical Simulation, 2022, 113, 106565.	1.7	0
87	Reciprocity vs. Commitment in Bank Marketing Strategies. International Journal of Business Economics and Management, 2022, 9, 84-92.	0.2	0