Xue-Zhong He

List of Publications by Year
in descending order

90 papers	3,928 citations	168829 31 h-index	156644 58 g-index
94 all docs	94 docs citations	94 times ranked	1404 citing authors

#	Article	IF	Citations
1	Investor Sentiment and Paradigm Shifts in Equity Return Forecasting. Management Science, 2022, 68, 4301-4325.	2.4	6
2	Machine learning and speed in high-frequency trading. Journal of Economic Dynamics and Control, 2022, 139, 104438.	0.9	7
3	Deep learning for decision making and the optimization of socially responsible investments and portfolio. Decision Support Systems, 2019, 124, 113097.	3.5	82
4	Heterogeneous agent models in financial markets: A nonlinear dynamics approach. International Review of Financial Analysis, 2019, 62, 135-149.	3.1	13
5	Carl Chiarella, Willi Semmler, Chih-Ying Hsiao and Lebogang Mateane: Sustainable Asset Accumulation and Dynamic Portfolio Decisions, Dynamic Modelling and Econometrics in Economics and Finance 18. Computational Economics, 2019, 53, 1397-1401.	1.5	0
6	Asset allocation with time series momentum and reversal. Journal of Economic Dynamics and Control, 2018, 91, 441-457.	0.9	24
7	JEDC Special Issue in Honour of Prof Carl Chiarella. Journal of Economic Dynamics and Control, 2018, 91, 1-6.	0.9	0
8	Time-varying economic dominance in financial markets: A bistable dynamics approach. Chaos, 2018, 28, 055903.	1.0	15
9	Heterogeneous Agent Models in Finance âœ¶ âœ¶Acknowledgments: We are grateful to the editors, Cars Hommes and Blake LeBaron, and three reviewers for their very helpful comments. We also thank the participants to the Workshop â€œHandbook of Computational Economics, Volume 4, Heterogeneous Agent Modelsâ€, hosted by the Amsterdam School of Economics, University of Amsterdam, for insightful discussions and suggestions. We would like to dedicate this survey to the memory of Carl Chiarella who inspired and collaborated. Handbook of Computational Economics, 2018, 4, 257-328.	1.6	48
10	Rollover risk and credit risk under time-varying margin. Quantitative Finance, 2017, 17, 455-469.	0.9	4
11	Prediction market prices under risk aversion and heterogeneous beliefs. Journal of Mathematical Economics, 2017, 70, 105-114.	0.4	9
12	The effect of genetic algorithm learning with a classifier system in limit order markets. Engineering Applications of Artificial Intelligence, 2017, 65, 436-448.	4.3	10
13	The adaptiveness in stock markets: testing the stylized facts in the DAX 30. Journal of Evolutionary Economics, 2017, 27, 1071-1094.	0.8	7
14	Index portfolio and welfare analysis under heterogeneous beliefs. Journal of Banking and Finance, 2017, 75, 64-79.	1.4	5
15	A behavioural model of investor sentiment in limit order markets. Quantitative Finance, 2017, 17, 71-86.	0.9	12
16	A Binomial Model of Asset and Option Pricing with Heterogeneous Beliefs. Journal of Management Science and Engineering, 2016, 1, 94-113.	1.9	2
17	Trading heterogeneity under information uncertainty. Journal of Economic Behavior and Organization, 2016, 130, 64-80.	1.0	19
18	Volatility clustering: A nonlinear theoretical approach. Journal of Economic Behavior and Organization, 2016, 130, 274-297.	1.0	24

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19	Testing of a market fraction model and power-law behaviour in the DAX 30. Journal of Empirical Finance, 2015, 31, 1-17.	0.9	25
20	Profitability of time series momentum. Journal of Banking and Finance, 2015, 53, 140-157.	1.4	79
21	Fear or fundamentals? Heterogeneous beliefs in the European sovereign CDS market. Journal of Empirical Finance, 2015, 32, 19-34.	0.9	51
22	Learning, information processing and order submission in limit order markets. Journal of Economic Dynamics and Control, 2015, 61, 245-268.	0.9	22
23	Heterogeneous expectations in asset pricing: Empirical evidence from the S&P500. Journal of Economic Behavior and Organization, 2014, 105, 1-16.	1.0	62
24	Herding, trend chasing and market volatility. Journal of Economic Dynamics and Control, 2014, 48, 349-373.	0.9	32
25	Time-varying beta: a boundedly rational equilibrium approach. Journal of Evolutionary Economics, 2013, 23, 609-639.	0.8	11
26	Recent Developments in Asset Pricing with Heterogeneous Beliefs and Adaptive Behaviour of Financial Markets. , 2013, , 3-34.		6
27	A Homoclinic Route to Volatility: Dynamics of Asset Prices Under Autoregressive Forecasting. , 2013, , 289-316.		3
28	An evolutionary CAPM under heterogeneous beliefs. Annals of Finance, 2013, 9, 185-215.	0.3	38
29	Heterogeneous expectations and exchange rate dynamics. European Journal of Finance, 2013, 19, 392-419.	1.7	5
30	A DYNAMIC ANALYSIS OF THE MICROSTRUCTURE OF MOVING AVERAGE RULES IN A DOUBLE AUCTION MARKET. Macroeconomic Dynamics, 2012, 16, 556-575.	0.6	21
31	Disagreement, correlation and asset prices. Economics Letters, 2012, 116, 512-515.	0.9	5
32	Estimating behavioural heterogeneity under regime switching. Journal of Economic Behavior and Organization, 2012, 83, 446-460.	1.0	56
33	Boundedly rational equilibrium and risk premium. Accounting and Finance, 2012, 52, 71-93.	1.7	4
34	Heterogeneous beliefs and adaptive behaviour in a continuous-time asset price model. Journal of Economic Dynamics and Control, 2012, 36, 973-987.	0.9	52
35	Disagreement in a Multiâ€Asset Market. International Review of Finance, 2012, 12, 357-373.	1.1	1
36	Do heterogeneous beliefs diversify market risk?. European Journal of Finance, 2011, 17, 241-258.	1.7	16

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37	An analysis of the effect of noise in a heterogeneous agent financial market model. Journal of Economic Dynamics and Control, 2011, 35, 148-162.	0.9	36
38	Dynamics of moving average rules in a continuous-time financial market model. Journal of Economic Behavior and Organization, 2010, 76, 615-634.	1.0	24
39	A Framework for CAPM with Heterogeneous Beliefs. , 2010, , 353-369.		19
40	Portfolio Efficiency Under Heterogeneous Beliefs. , 2010, , .		1
41	Does the market maker stabilize the market?. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 3164-3180.	1.2	39
42	Heterogeneity, Market Mechanisms, and Asset Price Dynamics. , 2009, , 277-344.		125
43	Market stability switches in a continuous-time financial market with heterogeneous beliefs. Economic Modelling, 2009, 26, 1432-1442.	1.8	40
44	The stochastic bifurcation behaviour of speculative financial markets. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3837-3846.	1.2	36
45	Heterogeneity, convergence, and autocorrelations. Quantitative Finance, 2008, 8, 59-79.	0.9	65
46	An Adaptive Model of Asset Price and Wealth Dynamics in a Market with Heterogeneous Trading Strategies. , 2008, , 465-499.		4
47	Can Trend Followers Survive in the Long-Run% Insights from Agent-Based Modeling. Studies in Computational Intelligence, 2008, , 253-269.	0.7	2
48	Heterogeneous expectations and speculative behavior in a dynamic multi-asset framework. Journal of Economic Behavior and Organization, 2007, 62, 408-427.	1.0	89
49	Butter mountains, milk lakes and optimal price limiters. Applied Economics Letters, 2007, 14, 1131-1136.	1.0	6
50	Power-law behaviour, heterogeneity, and trend chasing. Journal of Economic Dynamics and Control, 2007, 31, 3396-3426.	0.9	101
51	An analysis of the cobweb model with boundedly rational heterogeneous producers. Journal of Economic Behavior and Organization, 2006, 61, 750-768.	1.0	24
52	Chapter 10 A Stochastic Model of Real-Financial Interaction with Boundedly Rational Heterogeneous Agents. Contributions To Economic Analysis, 2006, , 333-358.	0.1	6
53	A behavioral asset pricing model with a time-varying second moment. Chaos, Solitons and Fractals, 2006, 29, 535-555.	2.5	16
54	Moving average rules as a source of market instability. Physica A: Statistical Mechanics and Its Applications, 2006, 370, 12-17.	1.2	23

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55	A dynamic analysis of moving average rules. Journal of Economic Dynamics and Control, 2006, 30, 1729-1753.	0.9	136
56	Market mood, adaptive beliefs and asset price dynamics. Chaos, Solitons and Fractals, 2006, 29, 520-534.	2.5	52
57	Statistical Properties of a Heterogeneous Asset Pricing Model with Time-varying Second Moment. , 2006, , 109-123.		1
58	Commodity markets, price limiters and speculative price dynamics. Journal of Economic Dynamics and Control, 2005, 29, 1577-1596.	0.9	99
59	An Asset Pricing Model with Adaptive Heterogeneous Agents and Wealth Effects. Lecture Notes in Economics and Mathematical Systems, 2005, , 269-285.	0.3	5
60	Dynamics of Beliefs and Learning Under aL-Processesâ€"The Homogeneous Case. International Symposia in Economic Theory and Econometrics, 2004, , 363-390.	0.2	3
61	Dynamics of beliefs and learning under -processes â€" the heterogeneous case. Journal of Economic Dynamics and Control, 2003, 27, 503-531.	0.9	68
62	HETEROGENEOUS BELIEFS, RISK, AND LEARNING IN A SIMPLE ASSET-PRICING MODEL WITH A MARKET MAKER. Macroeconomic Dynamics, 2003, 7, .	0.6	122
63	Heterogeneous Beliefs, Risk and Learning in a Simple Asset Pricing Model. Computational Economics, 2002, 19, 95-132.	1.5	168
64	Asset price and wealth dynamics under heterogeneous expectations. Quantitative Finance, 2001, 1, 509-526.	0.9	164
65	Degenerate Lyapunov functionals of a well-known preyâ€"predator model with discrete delays. Proceedings of the Royal Society of Edinburgh Section A: Mathematics, 1999, 129, 755-771.	0.8	3
66	Hamiltonian symmetric groups and multiple periodic solutions of differential delay equations. Nonlinear Analysis: Theory, Methods & Applications, 1999, 35, 457-474.	0.6	37
67	Global stability in chemostat-type plankton models with delayed nutrient recycling. Journal of Mathematical Biology, 1998, 37, 253-271.	0.8	57
68	Multiple periodic solutions of differential delay equations created by asymptotically linear Hamiltonian systems. Nonlinear Analysis: Theory, Methods & Applications, 1998, 31, 45-54.	0.6	44
69	Global Stability in Chemostat-Type Competition Models with Nutrient Recycling. SIAM Journal on Applied Mathematics, 1998, 58, 170-192.	0.8	54
70	The Lyapunov Functionals for Delay Lotka--Volterra-Type Models. SIAM Journal on Applied Mathematics, 1998, 58, 1222-1236.	0.8	29
71	Global Stability in Chemostat-Type Equations with Distributed Delays. SIAM Journal on Mathematical Analysis, 1998, 29, 681-696.	0.9	38
72	Almost periodic solutions of a competition system with dominated infinite delays. Tohoku Mathematical Journal, 1998, 50, 71.	0.4	8

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73	Oscillations and Convergence in an Almost Periodic Competition System. Acta Applicandae Mathematicae, 1997, 46, 247-266.	0.5	30
74	Persistence, Attractivity, and Delay in Facultative Mutualism. Journal of Mathematical Analysis and Applications, 1997, 215, 154-173.	0.5	88
75	Stability and Delays in a Predator-Prey System. Journal of Mathematical Analysis and Applications, 1996, 198, 355-370.	0.5	115
76	On the construction of periodic solutions of kaplan-yorke type for some differential delay equations. Applicable Analysis, 1995, 59, 65-80.	0.6	10
77	On the oscillatory convergence of solutions of a neutral delay diffusion equation. International Journal of Systems Science, 1995, 26, 563-576.	3.7	0
78	Dynamics of an almost periodic logistic integrodifferential equation. Methods and Applications of Analysis, 1995, 2, 38-66.	0.1	14
79	Single species dynamics in changing environments. Dynamical Systems, 1994, 9, 293-303.	0.7	4
80	Persistence, stability and level crossings in an integrodifferential system. Journal of Mathematical Biology, 1994, 32, 395-426.	0.8	5
81	Stability in asymmetric Hopfield nets with transmission delays. Physica D: Nonlinear Phenomena, 1994, 76, 344-358.	1.3	498
82	Delay-independent stability in bidirectional associative memory networks. IEEE Transactions on Neural Networks, 1994, 5, 998-1002.	4.8	527
83	Oscillatory and Asymptotic Behavior of Second Order Nonlinear Difference Equations. Journal of Mathematical Analysis and Applications, 1993, 175, 482-498.	0.5	33
84	Necessary and Sufficient Conditions for a Fourth Order Functional Differential Equation to be Oscillatory. Mathematische Nachrichten, 1993, 164, 23-36.	0.4	1
85	Oscillations and Convergence in a Diffusive Delay Logistic Equation. Mathematische Nachrichten, 1993, 164, 219-237.	0.4	3
86	Global stability of nâ€"dimensional. Applicable Analysis, 1993, 50, 253-262.	0.6	0
87	Global Attractivity and â€˜Level-Crossingsâ€™ in a Periodic Logistic Integrodifferential Equation. Mathematische Nachrichten, 1992, 156, 25-44.	0.4	7
88	OSCILLATIONS IN A DELAY LOGISTIC EQUATION WITH DIFFUSION. , 1992, , 239-252.		0
89	On a periodic neutral logistic equation. Glasgow Mathematical Journal, 1991, 33, 281-286.	0.2	68
90	Cross-section instability in financial markets: impatience, extrapolation, and switching. Decisions in Economics and Finance, 0, , 1.	1.1	3