Frank H Westerhoff

List of Publications by Year
in descending order

120 papers	3,202 citations	159358 30 h-index	223531 46 g-index
122 all docs	122 docs citations	122 times ranked	1019 citing authors

#	Article	IF	Citations
1	Structural stochastic volatility in asset pricing dynamics: Estimation and model contest. Journal of Economic Dynamics and Control, 2012, 36, 1193-1211.	0.9	170
2	The effectiveness of Keynesâ€"Tobin transaction taxes when heterogeneous agents can trade in different markets: A behavioral finance approach. Journal of Economic Dynamics and Control, 2006, 30, 293-322.	0.9	169
3	Commodity markets, price limiters and speculative price dynamics. Journal of Economic Dynamics and Control, 2005, 29, 1577-1596.	0.9	99
4	MULTIASSET MARKET DYNAMICS. Macroeconomic Dynamics, 2004, 8, 596-616.	0.6	94
5	Heterogeneous expectations, exchange rate dynamics and predictability. Journal of Economic Behavior and Organization, 2007, 64, 111-128.	1.0	90
6	Speculative markets and the effectiveness of price limits. Journal of Economic Dynamics and Control, 2003, 28, 493-508.	0.9	87
7	The Use of Agent-Based Financial Market Models to Test the Effectiveness of Regulatory Policies. Jahrbucher Fur Nationalokonomie Und Statistik, 2008, 228, 195-227.	0.4	78
8	Heterogeneous traders and the Tobin tax. Journal of Evolutionary Economics, 2003, 13, 53-70.	0.8	76
9	Analysing tax evasion dynamics via the Ising model. Journal of Economic Interaction and Coordination, 2009, 4, 1-14.	0.4	73
10	Economics crisis. Nature Physics, 2009, 5, 2-3.	6.5	71
11	A simple model of a speculative housing market. Journal of Evolutionary Economics, 2012, 22, 303-329.	0.8	65
12	Commodity price cycles and heterogeneous speculators: a STARâ€"GARCH model. Empirical Economics, 2007, 33, 231-244.	1.5	64
13	Heterogeneous speculators, endogenous fluctuations and interacting markets: A model of stock prices and exchange rates. Journal of Economic Dynamics and Control, 2010, 34, 743-764.	0.9	62
14	Estimation of a Structural Stochastic Volatility Model of Asset Pricing. Computational Economics, 2011, 38, 53-83.	1.5	62
15	Some effects of transaction taxes under different microstructures. Journal of Economic Behavior and Organization, 2009, 72, 850-863.	1.0	61
16	On the complicated price dynamics of a simple one-dimensional discontinuous financial market model with heterogeneous interacting traders. Journal of Economic Behavior and Organization, 2010, 74, 187-205.	1.0	61
17	Commodity price dynamics and the nonlinear market impact of technical traders: empirical evidence for the US corn market. Physica A: Statistical Mechanics and Its Applications, 2005, 349, 641-648.	1.2	60
18	Why a simple herding model may generate the stylized facts of daily returns: explanation and estimation. Journal of Economic Interaction and Coordination, 2016, 11, 1-34.	0.4	60

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19	Representativeness of news and exchange rate dynamics. Journal of Economic Dynamics and Control, 2005, 29, 677-689.	0.9	56
20	Controlling tax evasion fluctuations. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 5857-5861.	1.2	49
21	Nonlinearities and Cyclical Behavior: The Role of Chartists and Fundamentalists. Studies in Nonlinear Dynamics and Econometrics, 2003, 7, .	0.2	48
22	Anchoring and Psychological Barriers in Foreign Exchange Markets. Journal of Behavioral Finance, 2003, 4, 65-70.	0.8	44
23	Exchange rate dynamics, central bank interventions and chaos control methods. Journal of Economic Behavior and Organization, 2005, 58, 117-132.	1.0	44
24	Inflation expectations and macroeconomic dynamics: The case of rational versus extrapolative expectations. Journal of Economic Dynamics and Control, 2010, 34, 246-257.	0.9	44
25	Analysis of Ni nanoparticle gas phase sintering. Physical Review B, 2007, 75, .	1.1	43
26	Tobin tax and market depth. Quantitative Finance, 2005, 5, 213-218.	0.9	42
27	Herding behaviour and volatility clustering in financial markets. Quantitative Finance, 2017, 17, 1187-1203.	0.9	41
28	Heterogeneous expectations, boom-bust housing cycles, and supply conditions: A nonlinear economic dynamics approach. Journal of Economic Dynamics and Control, 2016, 71, 21-44.	0.9	38
29	TAKING STOCK: A RIGOROUS MODELLING OF ANIMAL SPIRITS IN MACROECONOMICS. Journal of Economic Surveys, 2017, 31, 1152-1182.	3.7	37
30	Preventing Extinction and Outbreaks in Chaotic Populations. American Naturalist, 2007, 170, 232-241.	1.0	36
31	Expectations driven distortions in the foreign exchange market. Journal of Economic Behavior and Organization, 2003, 51, 389-412.	1.0	34
32	Samuelson's multiplierâ€"accelerator model revisited. Applied Economics Letters, 2006, 13, 89-92.	1.0	32
33	The bull and bear market model of Huang and Day: Some extensions and new results. Journal of Economic Dynamics and Control, 2013, 37, 2351-2370.	0.9	32
34	Interacting cobweb markets. Journal of Economic Behavior and Organization, 2010, 75, 461-481.	1.0	31
35	Heterogeneity, spontaneous coordination and extreme events within large-scale and small-scale agent-based financial market models. Journal of Evolutionary Economics, 2017, 27, 1041-1070.	0.8	30
36	Speculative behavior and the dynamics of interacting stock markets. Journal of Economic Dynamics and Control, 2014, 45, 262-288.	0.9	29

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37	Paradox of simple limiter control. Physical Review E, 2006, 73, 052901.	0.8	28
38	Stability analysis of a cobweb model with market interactions. Applied Mathematics and Computation, 2009, 215, 2011-2023.	1.4	28
39	Interactions between the Real Economy and the Stock Market: A Simple Agent-Based Approach. Discrete Dynamics in Nature and Society, 2012, 2012, 1-21.	0.5	27
40	The Emergence of<i>Bull and Bear</i>Dynamics in a Nonlinear Model of Interacting Markets. Discrete Dynamics in Nature and Society, 2009, 2009, 1-30.	0.5	26
41	Greed, fear and stock market dynamics. Physica A: Statistical Mechanics and Its Applications, 2004, 343, 635-642.	1.2	25
42	Modeling Exchange Rate Behavior with a Genetic Algorithm. Computational Economics, 2003, 21, 209-229.	1.5	24
43	Converse trading strategies, intrinsic noise and the stylized facts of financial markets. Quantitative Finance, 2012, 12, 425-436.	0.9	24
44	Heterogeneous Speculators and Asset Price Dynamics: Further Results from a One-Dimensional Discontinuous Piecewise-Linear Map. Computational Economics, 2011, 38, 329-347.	1.5	22
45	Interactions between stock, bond and housing markets. Journal of Economic Dynamics and Control, 2018, 91, 43-70.	0.9	22
46	TECHNICAL ANALYSIS BASED ON PRICE-VOLUME SIGNALS AND THE POWER OF TRADING BREAKS. International Journal of Theoretical and Applied Finance, 2006, 09, 227-244.	0.2	19
47	A simple financial market model with chartists and fundamentalists: Market entry levels and discontinuities. Mathematics and Computers in Simulation, 2015, 108, 16-40.	2.4	19
48	Side effects of nonlinear profit taxes in an evolutionary market entry model: Abrupt changes, coexisting attractors and hysteresis problems. Journal of Economic Behavior and Organization, 2017, 135, 15-38.	1.0	19
49	A Simple Agent-based Financial Market Model: Direct Interactions and Comparisons of Trading Profits. , 2010, , 313-332.		19
50	Exchange Rate Dynamics: A Nonlinear Survey. , 2009, , .		18
51	An agent-based macroeconomic model with interacting firms, socio-economic opinion formation and optimistic/pessimistic sales expectations. New Journal of Physics, 2010, 12, 075035.	1.2	17
52	Greed, fear and stock market dynamics. Physica A: Statistical Mechanics and Its Applications, 2004, 343, 635-642.	1.2	16
53	Managing rational routes to randomness. Journal of Economic Behavior and Organization, 2015, 116, 157-173.	1.0	16
54	On the bimodality of the distribution of the S&P 500's distortion: Empirical evidence and theoretical explanations. Journal of Economic Dynamics and Control, 2017, 80, 34-53.	0.9	16

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55	Market-maker, inventory control and foreign exchange dynamics. Quantitative Finance, 2003, 3, 363-369.	0.9	14
56	One-dimensional maps with two discontinuity points and three linear branches: mathematical lessons for understanding the dynamics of financial markets. Decisions in Economics and Finance, 2014, 37, 27-51.	1.1	14
57	Business Cycles, Heuristic Expectation Formation, and Contracyclical Policies. Journal of Public Economic Theory, 2006, 8, 821-838.	0.6	13
58	A note on interactions-driven business cycles. Journal of Economic Interaction and Coordination, 2007, 2, 85-91.	0.4	13
59	A behavioral cobweb-like commodity market model with heterogeneous speculators. Economic Modelling, 2010, 27, 1136-1143.	1.8	13
60	Nonlinear Expectation Formation, Endogenous Business Cycles and Stylized Facts. Studies in Nonlinear Dynamics and Econometrics, 2006, 10, .	0.2	12
61	A financial market model with two discontinuities: Bifurcation structures in the chaotic domain. Chaos, 2018, 28, 055908.	1.0	12
62	Heterogeneous expectations, housing bubbles and tax policy. Journal of Economic Behavior and Organization, 2021, 183, 555-573.	1.0	12
63	Business cycle synchronization in a simple Keynesian macro-model with socially transmitted economic sentiment and international sentiment spill-over. Structural Change and Economic Dynamics, 2008, 19, 249-259.	2.1	11
64	Consumer sentiment and business cycles: a Neimarkâ€“Sacker bifurcation scenario. Applied Economics Letters, 2008, 15, 1201-1205.	1.0	11
65	Positive welfare effects of trade barriers in a dynamic partial equilibrium model. Journal of Economic Dynamics and Control, 2014, 48, 246-264.	0.9	11
66	Symmetry breaking in a bull and bear financial market model. Chaos, Solitons and Fractals, 2015, 79, 57-72.	2.5	11
67	Central bank intervention and feedback traders. Journal of International Financial Markets, Institutions and Money, 2003, 13, 419-427.	2.1	10
68	Stability conditions for three-dimensional maps and their associated bifurcation types. Applied Economics Letters, 2020, 27, 1056-1060.	1.0	10
69	Necessary and sufficient conditions for the roots of a cubic polynomial and bifurcations of codimension-1, -2, -3 for 3D maps. Journal of Difference Equations and Applications, 2021, 27, 557-578.	0.7	10
70	Spillover Dynamics of Central Bank Interventions. German Economic Review, 2004, 5, 435-450.	0.5	9
71	Piecewise-Linear Maps and Their Application to Financial Markets. Frontiers in Applied Mathematics and Statistics, 2016, 2, .	0.7	9
72	Short-run momentum, long-run mean reversion and excess volatility: An elementary housing model. Economics Letters, 2019, 176, 43-46.	0.9	9

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73	Trend followers, contrarians and fundamentalists: Explaining the dynamics of financial markets. Journal of Economic Behavior and Organization, 2021, 192, 117-136.	1.0	9
74	MARKET DEPTH AND PRICE DYNAMICS: A NOTE. International Journal of Modern Physics C, 2004, 15, 1005-1012.	0.8	8
75	Heterogeneous traders, price-volume signals, and complex asset price dynamics. Discrete Dynamics in Nature and Society, 2005, 2005, 19-29.	0.5	8
76	Target Zone Interventions and Coordination of Expectations. Journal of Optimization Theory and Applications, 2006, 128, 453-467.	0.8	8
77	Triggering crashes in chaotic dynamics. Physics Letters, Section A: General, Atomic and Solid State Physics, 2007, 362, 407-411.	0.9	8
78	On the inherent instability of international financial markets: natural nonlinear interactions between stock and foreign exchange markets. Applied Mathematics and Computation, 2013, 221, 306-328.	1.4	8
79	Modeling House Price Dynamics with Heterogeneous Speculators. , 2013, , 35-61.		8
80	HOUSING MARKETS, EXPECTATION FORMATION AND INTEREST RATES. Macroeconomic Dynamics, 2020, , 1-42.	0.6	8
81	Heterogeneous speculators and stock market dynamics: a simple agent-based computational model. European Journal of Finance, 2022, 28, 1263-1282.	1.7	8
82	BUBBLES AND CRASHES: OPTIMISM, TREND EXTRAPOLATION AND PANIC. International Journal of Theoretical and Applied Finance, 2003, 06, 829-837.	0.2	7
83	Stock market participation and endogenous boom-bust dynamics. Economics Letters, 2016, 148, 72-75.	0.9	7
84	Market entry waves and volatility outbursts in stock markets. Journal of Economic Behavior and Organization, 2018, 153, 19-37.	1.0	7
85	Causes of fragile stock market stability. Journal of Economic Behavior and Organization, 2022, 200, 483-498.	1.0	7
86	Butter mountains, milk lakes and optimal price limiters. Applied Economics Letters, 2007, 14, 1131-1136.	1.0	6
87	A Metzlerian business cycle model with nonlinear heterogeneous expectations. Economic Modelling, 2009, 26, 715-720.	1.8	6
88	Different compositions of aggregate sentiment and their impact on macroeconomic stability. Economic Modelling, 2019, 76, 117-127.	1.8	6
89	Expectations and the Multiplier-Accelerator Model. , 2006, , 255-276.		6
90	Global Bifurcations in a Three-Dimensional Financial Model of Bull and Bear Interactions. , 2010, , 333-352.		6

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91	Consumer sentiment and countercyclical fiscal policies. International Review of Applied Economics, 2010, 24, 609-618.	1.3	5
92	Evolutionary competition between prediction rules and the emergence of business cycles within Metzlerâ€™s inventory model. Journal of Evolutionary Economics, 2012, 22, 251-273.	0.8	5
93	One-Dimensional Discontinuous Piecewise-Linear Maps and the Dynamics of Financial Markets. , 2013, , 205-227.		5
94	Pricking asset market bubbles. Finance Research Letters, 2021, 38, 101441.	3.4	5
95	Speculative behavior and asset price dynamics. Nonlinear Dynamics, Psychology, and Life Sciences, 2003, 7, 245-262.	0.2	4
96	EVOLUTIONARY COMPETITION AND PROFIT TAXES: MARKET STABILITY VERSUS TAX BURDEN. Macroeconomic Dynamics, 2018, 22, 2007-2031.	0.6	4
97	Steady states, stability and bifurcations in multi-asset market models. Decisions in Economics and Finance, 2018, 41, 357-378.	1.1	4
98	THE WORKING OF CIRCUIT BREAKERS WITHIN PERCOLATION MODELS FOR FINANCIAL MARKETS. International Journal of Modern Physics C, 2006, 17, 299-304.	0.8	3
99	HEURISTIC EXPECTATION FORMATION AND BUSINESS CYCLES: A SIMPLE LINEAR MODEL. Metroeconomica, 2007, 59, 071117013745002-???.	0.5	3
100	Disclosure Requirements, the Release of New Information and Market Efficiency: New Insights from Agent-based Models. Economics, 2010, 4, .	0.2	3
101	Effects of Inflation Expectations on Macroeconomic Dynamics: Extrapolative Versus Regressive Expectations. Studies in Nonlinear Dynamics and Econometrics, 2012, 16, .	0.2	3
102	Stability and welfare effects of profit taxes within an evolutionary market interaction model. Review of International Economics, 2018, 26, 691-708.	0.6	3
103	Nonlinear asset-price dynamics and stabilization policies. Nonlinear Dynamics, 2020, 102, 1045-1070.	2.7	3
104	Production delays, technology choice and cyclical cobweb dynamics. Chaos, Solitons and Fractals, 2022, 156, 111796.	2.5	3
105	Preventing Extinction and Outbreaks in Chaotic Populations. American Naturalist, 2007, 170, 232.	1.0	3
106	CONSUMER BEHAVIOR AND FLUCTUATIONS IN ECONOMIC ACTIVITY. International Journal of Modeling, Simulation, and Scientific Computing, 2005, 08, 209-215.	0.9	2
107	Heterogeneous Expectations, Boom-Bust Housing Cycles, and Supply Conditions: A Nonlinear Dynamics Approach. SSRN Electronic Journal, 2015, , .	0.4	2
108	Agent-Based Models for Economic Policy Design. , 2018, , .		2

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109	Regulating Speculative Housing Markets via Public Housing Construction Programs: Insights from a Heterogeneous Agent Model. Jahrbucher Fur Nationalokonomie Und Statistik, 2019, 239, 627-660.	0.4	2
110	Speculative housing markets and rent control: insights from nonlinear economic dynamics. Journal of Economic Interaction and Coordination, 2022, 17, 141-163.	0.4	2
111	On the destabilizing nature of capital gains taxes. International Review of Financial Analysis, 2022, 83, 102258.	3.1	2
112	On central bank interventions and transaction taxes. Applied Economics Letters, 2007, 3, 11-14.	0.2	1
113	Regulating complex dynamics in firms and economic systems. Chaos, Solitons and Fractals, 2008, 38, 911-919.	2.5	1
114	Speculative behavior and chaotic asset price dynamics: On the emergence of a bandcount accretion bifurcation structure. Discrete and Continuous Dynamical Systems - Series B, 2021, .	0.5	1
115	Revisiting Paul de Grauweâ€™s Chaotic Exchange Rate Model: New Analytical Insights and Agent-Based Explorations. Open Economies Review, 2023, 34, 155-169.	0.9	1
116	Introduction to the Current Issue. Studies in Nonlinear Dynamics and Econometrics, 2012, 16, .	0.2	0
117	Hommes, Cars LeBaron, Blake: Handbook of Computational Economics, Volume 4, Heterogeneous Agent Modeling. Jahrbucher Fur Nationalokonomie Und Statistik, 2019, 239, 757-760.	0.4	0
118	Speculative asset price dynamics and wealth taxes. Decisions in Economics and Finance, 0, , 1.	1.1	0
119	Disclosure Requirements, the Release of New Information and Market Efficiency: New Insights from Agent-Based Models. SSRN Electronic Journal, 0, , .	0.4	0
120	Market Interactions, Endogenous Dynamics and Stabilization Policies. Springer Proceedings in Complexity, 2018, , 137-152.	0.2	0