Frank H Westerhoff

List of Publications by Year in Descending Order

Source: https://exaly.com/author-pdf/7978654/frank-h-westerhoff-publications-by-year.pdf
Version: 2024-04-19

This document has been generated based on the publications and citations recorded by exaly.com. For the latest version of this publication list, visit the link given above.
The third column is the impact factor (IF) of the journal, and the fourth column is the number of citations of the article.

116 papers	2,381 citations	28 h-index	44 g-index
122 ext. papers	2,817 ext. citations	2 avg, IF	5.82 L-index

#	Paper	IF	Citations
116	Production delays, technology choice and cyclical cobweb dynamics. *Chaos, Solitons and Fractals*, **2022**, 156, 111796	9.3	0
115	Trend followers, contrarians and fundamentalists: Explaining the dynamics of financial markets. *Journal of Economic Behavior and Organization*, **2021**, 192, 117-136	1.6	0
114	Heterogeneous expectations, housing bubbles and tax policy. *Journal of Economic Behavior and Organization*, **2021**, 183, 555-573	1.6	5
113	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	1	4
112	Pricking asset market bubbles. *Finance Research Letters*, **2021**, 38, 101441	8.1	3
111	Speculative behavior and chaotic asset price dynamics: On the emergence of a bandcount accretion bifurcation structure. *Discrete and Continuous Dynamical Systems - Series B*, **2021**,	1.3	1
110	HOUSING MARKETS, EXPECTATION FORMATION AND INTEREST RATES. *Macroeconomic Dynamics*, **2020**, 1-42	0.6	4
109	Nonlinear asset-price dynamics and stabilization policies. *Nonlinear Dynamics*, **2020**, 102, 1045-1070	5	3
108	Heterogeneous speculators and stock market dynamics: a simple agent-based computational model. *European Journal of Finance*, **2020**, 1-20	1.5	3
107	Stability conditions for three-dimensional maps and their associated bifurcation types. *Applied Economics Letters*, **2020**, 27, 1056-1060	1	7
106	Different compositions of aggregate sentiment and their impact on macroeconomic stability. *Economic Modelling*, **2019**, 76, 117-127	3.4	4
105	Regulating Speculative Housing Markets via Public Housing Construction Programs: Insights from a Heterogeneous Agent Model. *Jahrbucher Fur Nationalokonomie Und Statistik*, **2019**, 239, 627-660	1.5	1
104	Hommes, Cars LeBaron, Blake: Handbook of Computational Economics, Volume 4, Heterogeneous Agent Modeling. *Jahrbucher Fur Nationalokonomie Und Statistik*, **2019**, 239, 757-760	1.5	
103	Short-run momentum, long-run mean reversion and excess volatility: An elementary housing model. *Economics Letters*, **2019**, 176, 43-46	1.3	8
102	Stability and welfare effects of profit taxes within an evolutionary market interaction model. *Review of International Economics*, **2018**, 26, 691-708	1	2
101	EVOLUTIONARY COMPETITION AND PROFIT TAXES: MARKET STABILITY VERSUS TAX BURDEN. *Macroeconomic Dynamics*, **2018**, 22, 2007-2031	0.6	2
100	Agent-Based Models for Economic Policy Design **2018**,		2

99	Market entry waves and volatility outbursts in stock markets. *Journal of Economic Behavior and Organization*, **2018**, 153, 19-37	1.6	5
98	Interactions between stock, bond and housing markets. *Journal of Economic Dynamics and Control*, **2018**, 91, 43-70	1.3	16
97	Market Interactions, Endogenous Dynamics and Stabilization Policies. *Springer Proceedings in Complexity*, **2018**, 137-152	0.3	
96	Steady states, stability and bifurcations in multi-asset market models. *Decisions in Economics and Finance*, **2018**, 41, 357-378	0.7	3
95	A financial market model with two discontinuities: Bifurcation structures in the chaotic domain. *Chaos*, **2018**, 28, 055908	3.3	10
94	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	1.6	15
93	Herding behaviour and volatility clustering in financial markets. *Quantitative Finance*, **2017**, 17, 1187-1203	1.6	26
92	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	1.9	21
91	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	1.3	16
90	TAKING STOCK: A RIGOROUS MODELLING OF ANIMAL SPIRITS IN MACROECONOMICS. *Journal of Economic Surveys*, **2017**, 31, 1152-1182	3.8	21
89	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	1.1	45
88	Piecewise-Linear Maps and Their Application to Financial Markets. *Frontiers in Applied Mathematics and Statistics*, **2016**, 2,	2.2	7
87	Stock market participation and endogenous boom-bust dynamics. *Economics Letters*, **2016**, 148, 72-75	1.3	6
86	Heterogeneous expectations, boom-bust housing cycles, and supply conditions: A nonlinear economic dynamics approach. *Journal of Economic Dynamics and Control*, **2016**, 71, 21-44	1.3	26
85	Managing rational routes to randomness. *Journal of Economic Behavior and Organization*, **2015**, 116, 157-173	1.6	13
84	A simple financial market model with chartists and fundamentalists: Market entry levels and discontinuities. *Mathematics and Computers in Simulation*, **2015**, 108, 16-40	3.3	18
83	Heterogeneous Expectations, Boom-Bust Housing Cycles, and Supply Conditions: A Nonlinear Dynamics Approach. *SSRN Electronic Journal*, **2015**,	1	1
82	Symmetry breaking in a bull and bear financial market model. *Chaos, Solitons and Fractals*, **2015**, 79, 57-72	9.3	10

81	Positive welfare effects of trade barriers in a dynamic partial equilibrium model. *Journal of Economic Dynamics and Control*, **2014**, 48, 246-264	1.3	10
80	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	0.7	12
79	Speculative behavior and the dynamics of interacting stock markets. *Journal of Economic Dynamics and Control*, **2014**, 45, 262-288	1.3	22
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	2.7	4
77	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	1.3	24
76	Modeling House Price Dynamics with Heterogeneous Speculators **2013**, 35-61		7
75	One-Dimensional Discontinuous Piecewise-Linear Maps and the Dynamics of Financial Markets **2013**, 205-227		3
74	Behavioral Rationality and Heterogeneous Expectations in Complex Economic Systems **2013**,		127
73	Structural stochastic volatility in asset pricing dynamics: Estimation and model contest. *Journal of Economic Dynamics and Control*, **2012**, 36, 1193-1211	1.3	124
72	Converse trading strategies, intrinsic noise and the stylized facts of financial markets. *Quantitative Finance*, **2012**, 12, 425-436	1.6	21
71	Evolutionary competition between prediction rules and the emergence of business cycles within Metzler's inventory model. *Journal of Evolutionary Economics*, **2012**, 22, 251-273	1.9	4
70	A simple model of a speculative housing market. *Journal of Evolutionary Economics*, **2012**, 22, 303-329	1.9	46
69	Effects of Inflation Expectations on Macroeconomic Dynamics: Extrapolative Versus Regressive Expectations. *Studies in Nonlinear Dynamics and Econometrics*, **2012**, 16,	0.7	3
68	Interactions between the Real Economy and the Stock Market: A Simple Agent-Based Approach. *Discrete Dynamics in Nature and Society*, **2012**, 2012, 1-21	1.1	24
67	Estimation of a Structural Stochastic Volatility Model of Asset Pricing. *Computational Economics*, **2011**, 38, 53-83	1.4	44
66	Heterogeneous Speculators and Asset Price Dynamics: Further Results from a One-Dimensional Discontinuous Piecewise-Linear Map. *Computational Economics*, **2011**, 38, 329-347	1.4	19
65	Disclosure Requirements, the Release of New Information and Market Efficiency: New Insights from Agent-based Models. *Economics*, **2010**, 4,	1.3	3
64	Consumer sentiment and countercyclical fiscal policies. *International Review of Applied Economics*, **2010**, 24, 609-618	1	4

63	An agent-based macroeconomic model with interacting firms, socio-economic opinion formation and optimistic/pessimistic sales expectations. *New Journal of Physics*, **2010**, 12, 075035	2.9	13
62	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	1.6	47
61	Interacting cobweb markets. *Journal of Economic Behavior and Organization*, **2010**, 75, 461-481	1.6	22
60	A behavioral cobweb-like commodity market model with heterogeneous speculators. *Economic Modelling*, **2010**, 27, 1136-1143	3.4	11
59	Inflation expectations and macroeconomic dynamics: The case of rational versus extrapolative expectations. *Journal of Economic Dynamics and Control*, **2010**, 34, 246-257	1.3	33
58	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	1.3	46
57	A Simple Agent-based Financial Market Model: Direct Interactions and Comparisons of Trading Profits **2010**, 313-332		8
56	Global Bifurcations in a Three-Dimensional Financial Model of Bull and Bear Interactions **2010**, 333-352		3
55	The Emergence ofBull and BearDynamics in a Nonlinear Model of Interacting Markets. *Discrete Dynamics in Nature and Society*, **2009**, 2009, 1-30	1.1	24
54	Analysing tax evasion dynamics via the Ising model. *Journal of Economic Interaction and Coordination*, **2009**, 4, 1-14	1.1	60
53	Stability analysis of a cobweb model with market interactions. *Applied Mathematics and Computation*, **2009**, 215, 2011-2023	2.7	20
52	A Metzlerian business cycle model with nonlinear heterogeneous expectations. *Economic Modelling* , **2009**, 26, 715-720	3.4	3
51	Some effects of transaction taxes under different microstructures. *Journal of Economic Behavior and Organization*, **2009**, 72, 850-863	1.6	40
50	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	4.5	9
49	Consumer sentiment and business cycles: a Neimark–Sacker bifurcation scenario. *Applied Economics Letters*, **2008**, 15, 1201-1205	1	9
48	The Use of Agent-Based Financial Market Models to Test the Effectiveness of Regulatory Policies. *Jahrbucher Fur Nationalokonomie Und Statistik*, **2008**, 228, 195-227	1.5	62
47	Controlling tax evasion fluctuations. *Physica A: Statistical Mechanics and Its Applications*, **2008**, 387, 5857-5861	3.3	43
46	Regulating complex dynamics in firms and economic systems. *Chaos, Solitons and Fractals*, **2008**, 38, 911-919	9.3	1

45	Butter mountains, milk lakes and optimal price limiters. *Applied Economics Letters*, **2007**, 14, 1131-1136	1	6
44	Triggering crashes in chaotic dynamics. *Physics Letters, Section A: General, Atomic and Solid State Physics*, **2007**, 362, 407-411	2.3	8
43	HEURISTIC EXPECTATION FORMATION AND BUSINESS CYCLES: A SIMPLE LINEAR MODEL. *Metroeconomica*, **2007**, 59, 071117013745002-???	0.9	1
42	Commodity price cycles and heterogeneous speculators: a STAR□ARCH model. *Empirical Economics*, **2007**, 33, 231-244	1.2	48
41	A note on interactions-driven business cycles. *Journal of Economic Interaction and Coordination*, **2007**, 2, 85-91	1.1	11
40	Preventing extinction and outbreaks in chaotic populations. *American Naturalist*, **2007**, 170, 232-41	3.7	28
39	On central bank interventions and transaction taxes. *Applied Economics Letters*, **2007**, 3, 11-14		1
38	Heterogeneous expectations, exchange rate dynamics and predictability. *Journal of Economic Behavior and Organization*, **2007**, 64, 111-128	1.6	66
37	Analysis of Ni nanoparticle gas phase sintering. *Physical Review B*, **2007**, 75,	3.3	39
36	Nonlinear Expectation Formation, Endogenous Business Cycles and Stylized Facts. *Studies in Nonlinear Dynamics and Econometrics*, **2006**, 10,	0.7	10
35	Paradox of simple limiter control. *Physical Review E*, **2006**, 73, 052901	2.4	25
34	THE WORKING OF CIRCUIT BREAKERS WITHIN PERCOLATION MODELS FOR FINANCIAL MARKETS. *International Journal of Modern Physics C*, **2006**, 17, 299-304	1.1	2
33	TECHNICAL ANALYSIS BASED ON PRICE-VOLUME SIGNALS AND THE POWER OF TRADING BREAKS. *International Journal of Theoretical and Applied Finance*, **2006**, 09, 227-244	0.5	13
32	Samuelson's multiplier□ccelerator model revisited. *Applied Economics Letters*, **2006**, 13, 89-92	1	18
31	Business Cycles, Heuristic Expectation Formation, and Contracyclical Policies. *Journal of Public Economic Theory*, **2006**, 8, 821-838	1	11
30	The effectiveness of Keynes□obin transaction taxes when heterogeneous agents can trade in different markets: A behavioral finance approach. *Journal of Economic Dynamics and Control*, **2006**, 30, 293-322	1.3	132
29	Target Zone Interventions and Coordination of Expectations. *Journal of Optimization Theory and Applications*, **2006**, 128, 453-467	1.6	6
28	Expectations and the Multiplier-Accelerator Model **2006**, 255-276		5

27	Tobin tax and market depth. *Quantitative Finance*, **2005**, 5, 213-218	1.6	32
26	Exchange rate dynamics, central bank interventions and chaos control methods. *Journal of Economic Behavior and Organization*, **2005**, 58, 117-132	1.6	34
25	Representativeness of news and exchange rate dynamics. *Journal of Economic Dynamics and Control*, **2005**, 29, 677-689	1.3	47
24	Commodity markets, price limiters and speculative price dynamics. *Journal of Economic Dynamics and Control*, **2005**, 29, 1577-1596	1.3	76
23	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	3.3	40
22	Heterogeneous traders, price-volume signals, and complex asset price dynamics. *Discrete Dynamics in Nature and Society*, **2005**, 2005, 19-29	1.1	6
21	CONSUMER BEHAVIOR AND FLUCTUATIONS IN ECONOMIC ACTIVITY. *International Journal of Modeling, Simulation, and Scientific Computing*, **2005**, 08, 209-215	0.8	2
20	MULTIASSET MARKET DYNAMICS. *Macroeconomic Dynamics*, **2004**, 8, 596-616	0.6	74
19	MARKET DEPTH AND PRICE DYNAMICS: A NOTE. *International Journal of Modern Physics C*, **2004**, 15, 1005-1012	1.1	5
18	Spillover Dynamics of Central Bank Interventions. *German Economic Review*, **2004**, 5, 435-450	1.1	6
17	Greed, fear and stock market dynamics. *Physica A: Statistical Mechanics and Its Applications*, **2004**, 343, 635-642	3.3	16
16	Greed, fear and stock market dynamics. *Physica A: Statistical Mechanics and Its Applications*, **2004**, 343, 635-642	3.3	11
15	BUBBLES AND CRASHES: OPTIMISM, TREND EXTRAPOLATION AND PANIC. *International Journal of Theoretical and Applied Finance*, **2003**, 06, 829-837	0.5	2
14	Modeling Exchange Rate Behavior with a Genetic Algorithm. *Computational Economics*, **2003**, 21, 209-229	1.4	18
13	Speculative behavior and asset price dynamics. *Nonlinear Dynamics, Psychology, and Life Sciences*, **2003**, 7, 245-62	0.4	4
12	Heterogeneous traders and the Tobin tax. *Journal of Evolutionary Economics*, **2003**, 13, 53-70	1.9	63
11	Speculative markets and the effectiveness of price limits. *Journal of Economic Dynamics and Control* , **2003**, 28, 493-508	1.3	67
10	Expectations driven distortions in the foreign exchange market. *Journal of Economic Behavior and Organization*, **2003**, 51, 389-412	1.6	23

9	Central bank intervention and feedback traders. *Journal of International Financial Markets, Institutions and Money*, **2003**, 13, 419-427	3.6	6
8	Anchoring and Psychological Barriers in Foreign Exchange Markets. *Journal of Behavioral Finance*, **2003**, 4, 65-70	1.9	32
7	Nonlinearities and Cyclical Behavior: The Role of Chartists and Fundamentalists. *Studies in Nonlinear Dynamics and Econometrics*, **2003**, 7,	0.7	34
6	Market-maker, inventory control and foreign exchange dynamics. *Quantitative Finance*, **2003**, 3, 363-369	1.6	10
5	Exchange Rate Dynamics: A Nonlinear Survey		10
4	Speculative housing markets and rent control: insights from nonlinear economic dynamics. *Journal of Economic Interaction and Coordination*,1	1.1	1
3	Speculative asset price dynamics and wealth taxes. *Decisions in Economics and Finance*,1	0.7	
2	Taking Stock: A Rigorous Modelling of Animal Spirits in Macroeconomics5-38		2
1	Revisiting Paul de Grauwe’s Chaotic Exchange Rate Model: New Analytical Insights and Agent-Based Explorations. *Open Economies Review*,1	1	