Remco C J Zwinkels

List of Publications by Year
in descending order

44 papers	1,083 citations	567281 15 h-index	477307 29 g-index
45 all docs	45 docs citations	45 times ranked	517 citing authors

#	Article	IF	Citations
1	Behavioral heterogeneity in return expectations across equity style portfolios. International Review of Finance, 2021, 21, 1225-1250.	1.9	3
2	Comparing behavioural heterogeneity across asset classes. Journal of Economic Behavior and Organization, 2021, 185, 747-769.	2.0	6
3	Timing is money: The factor timing ability of hedge fund managers. Journal of Empirical Finance, 2021, 62, 266-281.	1.8	6
4	Expected issuance fees and market liquidity. Journal of Financial Markets, 2020, 48, 100514.	1.3	6
5	Investor Sentiment and Employment. Journal of Financial and Quantitative Analysis, 2020, 55, 1581-1618.	3.5	6
6	Absence of speculation in the European sovereign debt markets. Journal of Economic Behavior and Organization, 2020, 169, 245-265.	2.0	5
7	Agreeing on disagreement: Heterogeneity or uncertainty?. Journal of Financial Markets, 2019, 44, 17-30.	1.3	8
8	Mortgage Insurance Adoption in the Netherlands. Real Estate Economics, 2019, 47, 977-1012.	1.7	4
9	Time-varying arbitrage and dynamic price discovery. Journal of Economic Dynamics and Control, 2018, 91, 485-502.	1.6	8
10	Model Uncertainty and Exchange RateÂForecasting. Journal of Financial and Quantitative Analysis, 2017, 52, 341-363.	3.5	20
11	Excess stock return comovements and the role of investor sentiment. Journal of International Financial Markets, Institutions and Money, 2017, 49, 74-87.	4.2	36
12	Empirical Validation of Agent-Based Models. SSRN Electronic Journal, 2017, , .	0.4	12
13	Exploring Style Herding by Mutual Funds. SSRN Electronic Journal, 2017, , .	0.4	1
14	Forecasting Crashes: Correlated Fund Flows and Skewness in Stock Returns. Journal of Financial Econometrics, 2016, 15, 36-61.	1.5	2
15	On the Style-Based Feedback Trading of Mutual Fund Managers. Journal of Financial and Quantitative Analysis, 2016, 51, 771-800.	3.5	27
16	Time-varying importance of country and industry factors in European corporate bonds. Journal of Empirical Finance, 2016, 38, 429-448.	1.8	9
17	A HOLISTIC APPROACH TO THE PREDICTIVE POWER OF EXPECTED VOLATILITY. Journal of Financial Research, 2015, 38, 417-459.	1.2	0
18	Endogenous Price Bubbles in a Multi-Agent System of the Housing Market. PLoS ONE, 2015, 10, e0129070.	2.5	26

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19	A tale of feedback trading by hedge funds. Journal of Empirical Finance, 2015, 34, 239-259.	1.8	12
20	Fundamentals or trends? A long-term perspective on house prices. Applied Economics, 2015, 47, 1050-1059.	2.2	25
21	Heterogeneous expectations in asset pricing: Empirical evidence from the S&P500. Journal of Economic Behavior and Organization, 2014, 105, 1-16.	2.0	62
22	Forecasting the US housing market. International Journal of Forecasting, 2014, 30, 415-425.	6.5	85
23	An empirical examination of heterogeneity and switching in foreign exchange markets. Journal of Economic Behavior and Organization, 2014, 107, 667-684.	2.0	28
24	Do foreign exchange fund managers behave like heterogeneous agents?. Quantitative Finance, 2013, 13, 1125-1134.	1.7	10
25	Dynamic expectation formation in the foreign exchange market. Journal of International Money and Finance, 2013, 37, 75-97.	2.5	51
26	Carry trade and foreign exchange rate puzzles. European Economic Review, 2013, 60, 17-31.	2.3	57
27	Market timing ability and mutual funds: a heterogeneous agent approach. Quantitative Finance, 2013, 13, 1613-1620.	1.7	14
28	A new measurement method of investor overconfidence. Economics Letters, 2012, 114, 69-71.	1.9	19
29	Explaining dispersion in foreign exchange expectations: A heterogeneous agent approach. Journal of Economic Dynamics and Control, 2012, 36, 719-735.	1.6	58
30	Modeling structural changes in the volatility process. Journal of Empirical Finance, 2011, 18, 522-532.	1.8	9
31	Behavioral heterogeneity in the option market. Journal of Economic Dynamics and Control, 2010, 34, 2273-2287.	1.6	76
32	Gravity equations: Workhorse or Trojan horse in explaining trade and FDI patterns across time and space?. International Business Review, 2010, 19, 102-115.	4.8	76
33	Heterogeneity of agents and exchange rate dynamics: Evidence from the EMS. Journal of International Money and Finance, 2010, 29, 1652-1669.	2.5	75
34	Behavioural heterogeneity and shift-contagion: Evidence from the Asian crisis. Journal of Economic Dynamics and Control, 2009, 33, 1929-1944.	1.6	78
35	A heterogeneous route to the European monetary system crisis. Applied Economics Letters, 2009, 16, 929-932.	1.8	13
36	The impact of horizontal and vertical FDI on host's country economic growth. International Business Review, 2008, 17, 452-472.	4.8	129

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37	Financial Structure and Monetary Transmission in Europe: A Crosscountry Study.. Economic Journal, 2003, 113, F419-F420.	3.6	0
38	Heterogeneous Expectations in Asset Pricing: Empirical Evidence from the S&P 500. SSRN Electronic Journal, 0, , .	0.4	5
39	Dynamic Portfolio Strategies in the European Corporate Bond Market. SSRN Electronic Journal, 0, , .	0.4	0
40	Comparing Behavioural Heterogeneity Across Asset Classes. SSRN Electronic Journal, 0, , .	0.4	1
41	The Winner Takes it All: Predicting Exchange Rates with Google Trend. SSRN Electronic Journal, 0, , .	0.4	3
42	Speculation in European Sovereign Debt Markets. SSRN Electronic Journal, 0, , .	0.4	5
43	Comparing Behavioral Heterogeneity Across Asset Classes. SSRN Electronic Journal, 0, , .	0.4	1
44	Time-Varying Arbitrage and Dynamic Price Discovery. SSRN Electronic Journal, 0, , .	0.4	1