Xue-Zhong He

List of Publications by Year
in descending order

90 papers	3,928 citations	147801 31 h-index	138484 58 g-index
94 all docs	94 docs citations	94 times ranked	1248 citing authors

#	Article	IF	Citations
1	Delay-independent stability in bidirectional associative memory networks. IEEE Transactions on Neural Networks, 1994, 5, 998-1002.	4.2	527
2	Stability in asymmetric Hopfield nets with transmission delays. Physica D: Nonlinear Phenomena, 1994, 76, 344-358.	2.8	498
3	Heterogeneous Beliefs, Risk and Learning in a Simple Asset Pricing Model. Computational Economics, 2002, 19, 95-132.	2.6	168
4	Asset price and wealth dynamics under heterogeneous expectations. Quantitative Finance, 2001, 1, 509-526.	1.7	164
5	A dynamic analysis of moving average rules. Journal of Economic Dynamics and Control, 2006, 30, 1729-1753.	1.6	136
6	Heterogeneity, Market Mechanisms, and Asset Price Dynamics. , 2009, , 277-344.		125
7	HETEROGENEOUS BELIEFS, RISK, AND LEARNING IN A SIMPLE ASSET-PRICING MODEL WITH A MARKET MAKER. Macroeconomic Dynamics, 2003, 7, .	0.7	122
8	Stability and Delays in a Predator-Prey System. Journal of Mathematical Analysis and Applications, 1996, 198, 355-370.	1.0	115
9	Power-law behaviour, heterogeneity, and trend chasing. Journal of Economic Dynamics and Control, 2007, 31, 3396-3426.	1.6	101
10	Commodity markets, price limiters and speculative price dynamics. Journal of Economic Dynamics and Control, 2005, 29, 1577-1596.	1.6	99
11	Heterogeneous expectations and speculative behavior in a dynamic multi-asset framework. Journal of Economic Behavior and Organization, 2007, 62, 408-427.	2.0	89
12	Persistence, Attractivity, and Delay in Facultative Mutualism. Journal of Mathematical Analysis and Applications, 1997, 215, 154-173.	1.0	88
13	Deep learning for decision making and the optimization of socially responsible investments and portfolio. Decision Support Systems, 2019, 124, 113097.	5.9	82
14	Profitability of time series momentum. Journal of Banking and Finance, 2015, 53, 140-157.	2.9	79
15	On a periodic neutral logistic equation. Glasgow Mathematical Journal, 1991, 33, 281-286.	0.3	68
16	Dynamics of beliefs and learning under -processes â€" the heterogeneous case. Journal of Economic Dynamics and Control, 2003, 27, 503-531.	1.6	68
17	Heterogeneity, convergence, and autocorrelations. Quantitative Finance, 2008, 8, 59-79.	1.7	65
18	Heterogeneous expectations in asset pricing: Empirical evidence from the S&P500. Journal of Economic Behavior and Organization, 2014, 105, 1-16.	2.0	62

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19	Global stability in chemostat-type plankton models with delayed nutrient recycling. Journal of Mathematical Biology, 1998, 37, 253-271.	1.9	57
20	Estimating behavioural heterogeneity under regime switching. Journal of Economic Behavior and Organization, 2012, 83, 446-460.	2.0	56
21	Global Stability in Chemostat-Type Competition Models with Nutrient Recycling. SIAM Journal on Applied Mathematics, 1998, 58, 170-192.	1.8	54
22	Market mood, adaptive beliefs and asset price dynamics. Chaos, Solitons and Fractals, 2006, 29, 520-534.	5.1	52
23	Heterogeneous beliefs and adaptive behaviour in a continuous-time asset price model. Journal of Economic Dynamics and Control, 2012, 36, 973-987.	1.6	52
24	Fear or fundamentals? Heterogeneous beliefs in the European sovereign CDS market. Journal of Empirical Finance, 2015, 32, 19-34.	1.8	51
25	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
26	Multiple periodic solutions of differential delay equations created by asymptotically linear Hamiltonian systems. Nonlinear Analysis: Theory, Methods & Applications, 1998, 31, 45-54.	1.1	44
27	Market stability switches in a continuous-time financial market with heterogeneous beliefs. Economic Modelling, 2009, 26, 1432-1442.	3.8	40
28	Does the market maker stabilize the market?. Physica A: Statistical Mechanics and Its Applications, 2009, 388, 3164-3180.	2.6	39
29	Global Stability in Chemostat-Type Equations with Distributed Delays. SIAM Journal on Mathematical Analysis, 1998, 29, 681-696.	1.9	38
30	An evolutionary CAPM under heterogeneous beliefs. Annals of Finance, 2013, 9, 185-215.	0.8	38
31	Hamiltonian symmetric groups and multiple periodic solutions of differential delay equations. Nonlinear Analysis: Theory, Methods & Applications, 1999, 35, 457-474.	1.1	37
32	The stochastic bifurcation behaviour of speculative financial markets. Physica A: Statistical Mechanics and Its Applications, 2008, 387, 3837-3846.	2.6	36
33	An analysis of the effect of noise in a heterogeneous agent financial market model. Journal of Economic Dynamics and Control, 2011, 35, 148-162.	1.6	36
34	Oscillatory and Asymptotic Behavior of Second Order Nonlinear Difference Equations. Journal of Mathematical Analysis and Applications, 1993, 175, 482-498.	1.0	33
35	Herding, trend chasing and market volatility. Journal of Economic Dynamics and Control, 2014, 48, 349-373.	1.6	32
36	Oscillations and Convergence in an Almost Periodic Competition System. Acta Applicandae Mathematicae, 1997, 46, 247-266.	1.0	30

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37	The Lyapunov Functionals for Delay Lotka--Volterra-Type Models. SIAM Journal on Applied Mathematics, 1998, 58, 1222-1236.	1.8	29
38	Testing of a market fraction model and power-law behaviour in the DAX 30. Journal of Empirical Finance, 2015, 31, 1-17.	1.8	25
39	An analysis of the cobweb model with boundedly rational heterogeneous producers. Journal of Economic Behavior and Organization, 2006, 61, 750-768.	2.0	24
40	Dynamics of moving average rules in a continuous-time financial market model. Journal of Economic Behavior and Organization, 2010, 76, 615-634.	2.0	24
41	Volatility clustering: A nonlinear theoretical approach. Journal of Economic Behavior and Organization, 2016, 130, 274-297.	2.0	24
42	Asset allocation with time series momentum and reversal. Journal of Economic Dynamics and Control, 2018, 91, 441-457.	1.6	24
43	Moving average rules as a source of market instability. Physica A: Statistical Mechanics and Its Applications, 2006, 370, 12-17.	2.6	23
44	Learning, information processing and order submission in limit order markets. Journal of Economic Dynamics and Control, 2015, 61, 245-268.	1.6	22
45	A DYNAMIC ANALYSIS OF THE MICROSTRUCTURE OF MOVING AVERAGE RULES IN A DOUBLE AUCTION MARKET. Macroeconomic Dynamics, 2012, 16, 556-575.	0.7	21
46	A Framework for CAPM with Heterogeneous Beliefs. , 2010, , 353-369.		19
47	Trading heterogeneity under information uncertainty. Journal of Economic Behavior and Organization, 2016, 130, 64-80.	2.0	19
48	A behavioral asset pricing model with a time-varying second moment. Chaos, Solitons and Fractals, 2006, 29, 535-555.	5.1	16
49	Do heterogeneous beliefs diversify market risk?. European Journal of Finance, 2011, 17, 241-258.	3.1	16
50	Time-varying economic dominance in financial markets: A bistable dynamics approach. Chaos, 2018, 28, 055903.	2.5	15
51	Dynamics of an almost periodic logistic integrodifferential equation. Methods and Applications of Analysis, 1995, 2, 38-66.	0.5	14
52	Heterogeneous agent models in financial markets: A nonlinear dynamics approach. International Review of Financial Analysis, 2019, 62, 135-149.	6.6	13
53	A behavioural model of investor sentiment in limit order markets. Quantitative Finance, 2017, 17, 71-86.	1.7	12
54	Time-varying beta: a boundedly rational equilibrium approach. Journal of Evolutionary Economics, 2013, 23, 609-639.	1.7	11

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55	On the construction of periodic solutions of kaplan-yorke type for some differential delay equations. Applicable Analysis, 1995, 59, 65-80.	1.3	10
56	The effect of genetic algorithm learning with a classifier system in limit order markets. Engineering Applications of Artificial Intelligence, 2017, 65, 436-448.	8.1	10
57	Prediction market prices under risk aversion and heterogeneous beliefs. Journal of Mathematical Economics, 2017, 70, 105-114.	0.8	9
58	Almost periodic solutions of a competition system with dominated infinite delays. Tohoku Mathematical Journal, 1998, 50, 71.	0.2	8
59	Global Attractivity and â€˜Level-Crossingsâ€™ in a Periodic Logistic Integrodifferential Equation. Mathematische Nachrichten, 1992, 156, 25-44.	0.8	7
60	The adaptiveness in stock markets: testing the stylized facts in the DAX 30. Journal of Evolutionary Economics, 2017, 27, 1071-1094.	1.7	7
61	Machine learning and speed in high-frequency trading. Journal of Economic Dynamics and Control, 2022, 139, 104438.	1.6	7
62	Chapter 10 A Stochastic Model of Real-Financial Interaction with Boundedly Rational Heterogeneous Agents. Contributions To Economic Analysis, 2006, , 333-358.	0.1	6
63	Butter mountains, milk lakes and optimal price limiters. Applied Economics Letters, 2007, 14, 1131-1136.	1.8	6
64	Recent Developments in Asset Pricing with Heterogeneous Beliefs and Adaptive Behaviour of Financial Markets. , 2013, , 3-34.		6
65	Investor Sentiment and Paradigm Shifts in Equity Return Forecasting. Management Science, 2022, 68, 4301-4325.	4.1	6
66	Persistence, stability and level crossings in an integrodifferential system. Journal of Mathematical Biology, 1994, 32, 395-426.	1.9	5
67	An Asset Pricing Model with Adaptive Heterogeneous Agents and Wealth Effects. Lecture Notes in Economics and Mathematical Systems, 2005, , 269-285.	0.3	5
68	Disagreement, correlation and asset prices. Economics Letters, 2012, 116, 512-515.	1.9	5
69	Heterogeneous expectations and exchange rate dynamics. European Journal of Finance, 2013, 19, 392-419.	3.1	5
70	Index portfolio and welfare analysis under heterogeneous beliefs. Journal of Banking and Finance, 2017, 75, 64-79.	2.9	5
71	Single species dynamics in changing environments. Dynamical Systems, 1994, 9, 293-303.	0.7	4
72	Boundedly rational equilibrium and risk premium. Accounting and Finance, 2012, 52, 71-93.	3.2	4

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73	Rollover risk and credit risk under time-varying margin. Quantitative Finance, 2017, 17, 455-469.	1.7	4
74	An Adaptive Model of Asset Price and Wealth Dynamics in a Market with Heterogeneous Trading Strategies. , 2008, , 465-499.		4
75	Oscillations and Convergence in a Diffusive Delay Logistic Equation. Mathematische Nachrichten, 1993, 164, 219-237.	0.8	3
76	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.	1.2	3
77	Dynamics of Beliefs and Learning Under aL-Processesâ€"The Homogeneous Case. International Symposia in Economic Theory and Econometrics, 2004, , 363-390.	0.3	3
78	A Homoclinic Route to Volatility: Dynamics of Asset Prices Under Autoregressive Forecasting. , 2013, , 289-316.		3
79	Cross-section instability in financial markets: impatience, extrapolation, and switching. Decisions in Economics and Finance, 0, , 1.	1.8	3
80	A Binomial Model of Asset and Option Pricing with Heterogeneous Beliefs. Journal of Management Science and Engineering, 2016, 1, 94-113.	2.8	2
81	Can Trend Followers Survive in the Long-Run% Insights from Agent-Based Modeling. Studies in Computational Intelligence, 2008, , 253-269.	0.9	2
82	Necessary and Sufficient Conditions for a Fourth Order Functional Differential Equation to be Oscillatory. Mathematische Nachrichten, 1993, 164, 23-36.	0.8	1
83	Disagreement in a Multiâ€Asset Market. International Review of Finance, 2012, 12, 357-373.	1.9	1
84	Statistical Properties of a Heterogeneous Asset Pricing Model with Time-varying Second Moment. , 2006, , 109-123.		1
85	Portfolio Efficiency Under Heterogeneous Beliefs. , 2010, , .		1
86	Global stability of nâ€"dimensional. Applicable Analysis, 1993, 50, 253-262.	1.3	0
87	On the oscillatory convergence of solutions of a neutral delay diffusion equation. International Journal of Systems Science, 1995, 26, 563-576.	5.5	0
88	JEDC Special Issue in Honour of Prof Carl Chiarella. Journal of Economic Dynamics and Control, 2018, 91, 1-6.	1.6	0
89	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.	2.6	0
90	OSCILLATIONS IN A DELAY LOGISTIC EQUATION WITH DIFFUSION. , 1992, , 239-252.		0