

Rosario N Mantegna

List of Publications by Year in descending order

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Version: 2024-02-01

183
papers

16,138
citations

31976
53
h-index

18647
119
g-index

189
all docs

189
docs citations

189
times ranked

6704
citing authors

| # | ARTICLE | IF | CITATIONS |
|----|--|------|-----------|
| 1 | Scaling behaviour in the dynamics of an economic index. <i>Nature</i> , 1995, 376, 46-49. | 27.8 | 1,560 |
| 2 | Hierarchical structure in financial markets. <i>European Physical Journal B</i> , 1999, 11, 193-197. | 1.5 | 1,550 |
| 3 | Stochastic Process with Ultraslow Convergence to a Gaussian: The Truncated Lévy Flight. <i>Physical Review Letters</i> , 1994, 73, 2946-2949. | 7.8 | 731 |
| 4 | A tool for filtering information in complex systems. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2005, 102, 10421-10426. | 7.1 | 689 |
| 5 | Fast, accurate algorithm for numerical simulation of Lévy stable stochastic processes. <i>Physical Review E</i> , 1994, 49, 4677-4683. | 2.1 | 586 |
| 6 | An Introduction to Econophysics: Correlations and Complexity in Finance. <i>Physics Today</i> , 2000, 53, 70-70. | 0.3 | 540 |
| 7 | Long-range correlation properties of coding and noncoding DNA sequences: GenBank analysis. <i>Physical Review E</i> , 1995, 51, 5084-5091. | 2.1 | 526 |
| 8 | Topology of correlation-based minimal spanning trees in real and model markets. <i>Physical Review E</i> , 2003, 68, 046130. | 2.1 | 353 |
| 9 | Master curve for price-impact function. <i>Nature</i> , 2003, 421, 129-130. | 27.8 | 348 |
| 10 | Networks of equities in financial markets. <i>European Physical Journal B</i> , 2004, 38, 363-371. | 1.5 | 319 |
| 11 | Turbulence and financial markets. <i>Nature</i> , 1996, 383, 587-588. | 27.8 | 318 |
| 12 | Correlation, hierarchies, and networks in financial markets. <i>Journal of Economic Behavior and Organization</i> , 2010, 75, 40-58. | 2.0 | 287 |
| 13 | Dominating Clasp of the Financial Sector Revealed by Partial Correlation Analysis of the Stock Market. <i>PLoS ONE</i> , 2010, 5, e15032. | 2.5 | 286 |
| 14 | Noise Enhanced Stability in an Unstable System. <i>Physical Review Letters</i> , 1996, 76, 563-566. | 7.8 | 282 |
| 15 | Zipf plots and the size distribution of firms. <i>Economics Letters</i> , 1995, 49, 453-457. | 1.9 | 267 |
| 16 | Linguistic Features of Noncoding DNA Sequences. <i>Physical Review Letters</i> , 1994, 73, 3169-3172. | 7.8 | 251 |
| 17 | Quantitative analysis of senile plaques in Alzheimer disease: observation of log-normal size distribution and molecular epidemiology of differences associated with apolipoprotein E genotype and trisomy 21 (Down syndrome).. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 1995, 92, 3586-3590. | 7.1 | 207 |
| 18 | Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. <i>Physical Review E</i> , 2011, 84, 026108. | 2.1 | 205 |

| # | ARTICLE | IF | CITATIONS |
|----|---|-----|-----------|
| 19 | Anomalous fluctuations in the dynamics of complex systems: from DNA and physiology to econophysics. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1996, 224, 302-321. | 2.6 | 199 |
| 20 | Cluster analysis for portfolio optimization. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 235-258. | 1.6 | 198 |
| 21 | Correlation based networks of equity returns sampled at different time horizons. <i>European Physical Journal B</i> , 2007, 55, 209-217. | 1.5 | 180 |
| 22 | Statistically Validated Networks in Bipartite Complex Systems. <i>PLoS ONE</i> , 2011, 6, e17994. | 2.5 | 179 |
| 23 | Correlation approach to identify coding regions in DNA sequences. <i>Biophysical Journal</i> , 1994, 67, 64-70. | 0.5 | 174 |
| 24 | LÃ©vy walks and enhanced diffusion in Milan stock exchange. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1991, 179, 232-242. | 2.6 | 168 |
| 25 | Statistical mechanics in biology: how ubiquitous are long-range correlations?. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1994, 205, 214-253. | 2.6 | 153 |
| 26 | Market impact and trading profile of hidden orders in stock markets. <i>Physical Review E</i> , 2009, 80, 066102. | 2.1 | 152 |
| 27 | Taxonomy of stock market indices. <i>Physical Review E</i> , 2000, 62, R7615-R7618. | 2.1 | 138 |
| 28 | Stochastic resonance in a tunnel diode. <i>Physical Review E</i> , 1994, 49, R1792-R1795. | 2.1 | 135 |
| 29 | Statistical properties of DNA sequences. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1995, 221, 180-192. | 2.6 | 124 |
| 30 | Degree stability of a minimum spanning tree of price return and volatility. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2003, 324, 66-73. | 2.6 | 124 |
| 31 | SPANNING TREES AND BOOTSTRAP RELIABILITY ESTIMATION IN CORRELATION-BASED NETWORKS. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , 2007, 17, 2319-2329. | 1.7 | 124 |
| 32 | Power-law relaxation in a complex system: Omori law after a financial market crash. <i>Physical Review E</i> , 2003, 68, 016119. | 2.1 | 121 |
| 33 | Experimental Investigation of Resonant Activation. <i>Physical Review Letters</i> , 2000, 84, 3025-3028. | 7.8 | 112 |
| 34 | Fractals in biology and medicine. <i>Chaos, Solitons and Fractals</i> , 1995, 6, 171-201. | 5.1 | 111 |
| 35 | Stock market dynamics and turbulence: parallel analysis of fluctuation phenomena. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1997, 239, 255-266. | 2.6 | 110 |
| 36 | Plasticity of brain wave network interactions and evolution across physiologic states. <i>Frontiers in Neural Circuits</i> , 2015, 9, 62. | 2.8 | 105 |

| # | ARTICLE | IF | CITATIONS |
|----|--|-----|-----------|
| 37 | Systematic analysis of coding and noncoding DNA sequences using methods of statistical linguistics. <i>Physical Review E</i> , 1995, 52, 2939-2950. | 2.1 | 101 |
| 38 | Experimental study of quantum and classical limits in microwave ionization of rubidium Rydberg atoms. <i>Physical Review Letters</i> , 1991, 67, 2435-2438. | 7.8 | 89 |
| 39 | Identification of clusters of investors from their real trading activity in a financial market. <i>New Journal of Physics</i> , 2012, 14, 013041. | 2.9 | 88 |
| 40 | Applying complexity science to air traffic management. <i>Journal of Air Transport Management</i> , 2015, 42, 149-158. | 4.5 | 87 |
| 41 | Stochastic resonance in magnetic systems described by Preisach hysteresis model. <i>Journal of Applied Physics</i> , 2005, 97, 10E519. | 2.5 | 84 |
| 42 | Probability Distribution of the Residence Times in Periodically Fluctuating Metastable Systems. <i>International Journal of Bifurcation and Chaos in Applied Sciences and Engineering</i> , 1998, 08, 783-790. | 1.7 | 82 |
| 43 | Experimental study of a nonlinear system in the presence of noise: The stochastic resonance. <i>American Journal of Physics</i> , 1997, 65, 341-349. | 0.7 | 81 |
| 44 | Stochastic resonance in a tunnel diode in the presence of white or coloured noise. <i>Nuovo Cimento Della Societa Italiana Di Fisica D - Condensed Matter, Atomic, Molecular and Chemical Physics, Biophysics</i> , 1995, 17, 873-881. | 0.4 | 80 |
| 45 | Variety and volatility in financial markets. <i>Physical Review E</i> , 2000, 62, 6126-6134. | 2.1 | 80 |
| 46 | Volatility in financial markets: stochastic models and empirical results. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2002, 314, 756-761. | 2.6 | 80 |
| 47 | Identification of clusters of companies in stock indices via Potts super-paramagnetic transitions. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 287, 412-419. | 2.6 | 79 |
| 48 | Linear and nonlinear experimental regimes of stochastic resonance. <i>Physical Review E</i> , 2000, 63, 011101. | 2.1 | 72 |
| 49 | Correlations in binary sequences and a generalized Zipf analysis. <i>Physical Review E</i> , 1995, 52, 446-452. | 2.1 | 67 |
| 50 | Networked relationships in the e-MID interbank market: A trading model with memory. <i>Journal of Economic Dynamics and Control</i> , 2015, 50, 98-116. | 1.6 | 65 |
| 51 | Levels of complexity in financial markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 299, 16-27. | 2.6 | 62 |
| 52 | Scaling laws of strategic behavior and size heterogeneity in agent dynamics. <i>Physical Review E</i> , 2008, 77, 036110. | 2.1 | 62 |
| 53 | Emergence of statistically validated financial intraday lead-lag relationships. <i>Quantitative Finance</i> , 2015, 15, 1375-1386. | 1.7 | 61 |
| 54 | Specialization and herding behavior of trading firms in a financial market. <i>New Journal of Physics</i> , 2008, 10, 043019. | 2.9 | 59 |

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| 55 | How news affects the trading behaviour of different categories of investors in a financial market. <i>Quantitative Finance</i> , 2015, 15, 213-229. | 1.7 | 58 |
| 56 | Modeling of financial data: Comparison of the truncated Lévy flight and the ARCH(1) and GARCH(1,1) processes. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1998, 254, 77-84. | 2.6 | 55 |
| 57 | Kullback-Leibler distance as a measure of the information filtered from multivariate data. <i>Physical Review E</i> , 2007, 76, 031123. | 2.1 | 53 |
| 58 | Quantifying preferential trading in the e-MID interbank market. <i>Quantitative Finance</i> , 2015, 15, 693-710. | 1.7 | 53 |
| 59 | Hierarchically nested factor model from multivariate data. <i>Europhysics Letters</i> , 2007, 78, 30006. | 2.0 | 50 |
| 60 | Evolution of correlation structure of industrial indices of U.S. equity markets. <i>Physical Review E</i> , 2013, 88, 012806. | 2.1 | 48 |
| 61 | When do improved covariance matrix estimators enhance portfolio optimization? An empirical comparative study of nine estimators. <i>Quantitative Finance</i> , 2011, 11, 1067-1080. | 1.7 | 46 |
| 62 | An interest rates cluster analysis. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 339, 181-188. | 2.6 | 45 |
| 63 | Community characterization of heterogeneous complex systems. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2011, 2011, P01019. | 2.3 | 44 |
| 64 | Virtual Round Table on ten leading questions for network research. <i>European Physical Journal B</i> , 2004, 38, 143-145. | 1.5 | 43 |
| 65 | Symmetry alteration of ensemble return distribution in crash and rally days of financial markets. <i>European Physical Journal B</i> , 2000, 15, 603-606. | 1.5 | 41 |
| 66 | Information and hierarchical structure in financial markets. <i>Computer Physics Communications</i> , 1999, 121-122, 153-156. | 7.5 | 40 |
| 67 | Applications of statistical mechanics to finance. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1999, 274, 216-221. | 2.6 | 39 |
| 68 | Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. <i>New Journal of Physics</i> , 2014, 16, 083038. | 2.9 | 39 |
| 69 | Numerical Analysis of Word Frequencies in Artificial and Natural Language Texts. <i>Fractals</i> , 1997, 05, 95-104. | 3.7 | 38 |
| 70 | Dynamics of the number of trades of financial securities. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2000, 280, 136-141. | 2.6 | 38 |
| 71 | Market reaction to a bid-ask spread change: A power-law relaxation dynamics. <i>Physical Review E</i> , 2009, 80, 016112. | 2.1 | 37 |
| 72 | Scaling and data collapse for the mean exit time of asset prices. <i>Physical Review E</i> , 2005, 72, 056101. | 2.1 | 36 |

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| 73 | Multiple Time Scales in the Microwave Ionization of Rydberg Atoms. <i>Physical Review Letters</i> , 1995, 75, 3818-3821. | 7.8 | 35 |
| 74 | Long-term ecology of investors in a financial market. <i>Palgrave Communications</i> , 2018, 4, . | 4.7 | 35 |
| 75 | Dynamics of a financial market index after a crash. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2004, 338, 125-134. | 2.6 | 34 |
| 76 | Multi-Scale Analysis of the European Airspace Using Network Community Detection. <i>PLoS ONE</i> , 2014, 9, e94414. | 2.5 | 34 |
| 77 | Econophysics: Scaling and its breakdown in finance. <i>Journal of Statistical Physics</i> , 1997, 89, 469-479. | 1.2 | 33 |
| 78 | Drift-controlled anomalous diffusion: a solvable Gaussian model. <i>Physical Review E</i> , 2000, 61, R4675-R4678. | 2.1 | 33 |
| 79 | Quantum Stochastic Resonance in a Micromaser. <i>Physical Review Letters</i> , 1998, 80, 3932-3935. | 7.8 | 32 |
| 80 | A comparative analysis of the statistical properties of large mobile phone calling networks. <i>Scientific Reports</i> , 2014, 4, 5132. | 3.3 | 32 |
| 81 | Bank-Firm Credit Network in Japan: An Analysis of a Bipartite Network. <i>PLoS ONE</i> , 2015, 10, e0123079. | 2.5 | 31 |
| 82 | STATISTICAL AND LINGUISTIC FEATURES OF DNA SEQUENCES. <i>Fractals</i> , 1995, 03, 269-284. | 3.7 | 30 |
| 83 | Detecting informative higher-order interactions in statistically validated hypergraphs. <i>Communications Physics</i> , 2021, 4, . | 5.3 | 29 |
| 84 | Comparative genomics study of inverted repeats in bacteria. <i>Bioinformatics</i> , 2002, 18, 971-979. | 4.1 | 28 |
| 85 | Posidonia oceanica as a Historical Monitor Device of Lead Concentration in Marine Environment. <i>Environmental Science & Technology</i> , 2005, 39, 3006-3012. | 10.0 | 28 |
| 86 | Spectral density of the correlation matrix of factor models: A random matrix theory approach. <i>Physical Review E</i> , 2005, 72, 016219. | 2.1 | 27 |
| 87 | Hybrid recommendation methods in complex networks. <i>Physical Review E</i> , 2015, 92, 012811. | 2.1 | 24 |
| 88 | From coherent to noise-induced microwave ionization of Rydberg atoms. <i>Physical Review A</i> , 1995, 51, 4862-4876. | 2.5 | 21 |
| 89 | Mantegna et al. Reply. <i>Physical Review Letters</i> , 1996, 76, 1979-1981. | 7.8 | 21 |
| 90 | Happy Aged People Are All Alike, While Every Unhappy Aged Person Is Unhappy in Its Own Way. <i>PLoS ONE</i> , 2011, 6, e23377. | 2.5 | 20 |

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| 91 | Statistical characterization of deviations from planned flight trajectories in air traffic management. Journal of Air Transport Management, 2017, 58, 152-163. | 4.5 | 20 |
| 92 | Anomalous Spreading of Power-Law Quantum Wave Packets. Physical Review Letters, 2000, 84, 1061-1065. | 7.8 | 19 |
| 93 | Diffusive behavior and the modeling of characteristic times in limit order executions. Quantitative Finance, 2009, 9, 547-563. | 1.7 | 19 |
| 94 | A dynamic analysis of S&P 500, FTSE 100 and EURO STOXX 50 indices under different exchange rates. PLoS ONE, 2018, 13, e0194067. | 2.5 | 19 |
| 95 | The Phenomenology of Specialization of Criminal Suspects. PLoS ONE, 2013, 8, e64703. | 2.5 | 18 |
| 96 | Empirical Analyses of Networks in Finance. Handbook of Computational Economics, 2018, , 637-685. | 1.6 | 18 |
| 97 | Empirical investigation of stock price dynamics in an emerging market. Physica A: Statistical Mechanics and Its Applications, 1999, 269, 132-139. | 2.6 | 17 |
| 98 | Experimental study of two-photon processes induced by a phase-diffusion field. Physical Review A, 1989, 40, 5-12. | 2.5 | 16 |
| 99 | Ensemble properties of securities traded in the NASDAQ market. Physica A: Statistical Mechanics and Its Applications, 2001, 299, 161-167. | 2.6 | 16 |
| 100 | Value-at-risk and Tsallis statistics: risk analysis of the aerospace sector. Physica A: Statistical Mechanics and Its Applications, 2004, 344, 554-561. | 2.6 | 15 |
| 101 | Presentation of the English translation of Ettore Majorana's paper: The value of statistical laws in physics and social sciences. Quantitative Finance, 2005, 5, 133-140. | 1.7 | 15 |
| 102 | Focus on Statistical Physics Modeling in Economics and Finance. New Journal of Physics, 2011, 13, 025011. | 2.9 | 15 |
| 103 | Numerical simulation of resonant activation in a fluctuating metastable model system. European Physical Journal Special Topics, 1998, 08, Pr6-247-Pr6-251. | 0.2 | 14 |
| 104 | Core of communities in bipartite networks. Physical Review E, 2017, 96, 022321. | 2.1 | 14 |
| 105 | Patterns of trading profiles at the Nordic Stock Exchange. A correlation-based approach.. Chaos, Solitons and Fractals, 2016, 88, 267-278. | 5.1 | 13 |
| 106 | Ultra-slow convergence to a Gaussian: The truncated Lévy flight. , 1995, , 300-312. | | 13 |
| 107 | STATISTICAL PROPERTIES OF STATISTICAL ENSEMBLES OF STOCK RETURNS. International Journal of Theoretical and Applied Finance, 2000, 03, 405-408. | 0.5 | 12 |
| 108 | Empirical properties of the variety of a financial portfolio and the single-index model. European Physical Journal B, 2001, 20, 503-509. | 1.5 | 12 |

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| 109 | Backbone of credit relationships in the Japanese credit market. EPJ Data Science, 2016, 5, . | 2.8 | 12 |
| 110 | On the interplay between multiscaling and stock dependence. Quantitative Finance, 2020, 20, 133-145. | 1.7 | 12 |
| 111 | Two-photon transitions induced by a stochastic microwave field. Physical Review A, 1987, 36, 5482-5485. | 2.5 | 11 |
| 112 | Time evolution of the probability distribution in stochastic and chaotic systems with enhanced diffusion. Journal of Statistical Physics, 1993, 70, 721-736. | 1.2 | 11 |
| 113 | Statistical identification with hidden Markov models of large order splitting strategies in an equity market. New Journal of Physics, 2010, 12, 075031. | 2.9 | 11 |
| 114 | Statistical and linguistic features of noncoding DNA: A heterogeneous \hat{A} «Complex system \hat{A} ». Nuovo Cimento Della Societa Italiana Di Fisica D - Condensed Matter, Atomic, Molecular and Chemical Physics, Biophysics, 1994, 16, 1339-1356. | 0.4 | 10 |
| 115 | Bootstrap validation of links of a minimum spanning tree. Physica A: Statistical Mechanics and Its Applications, 2018, 512, 1032-1043. | 2.6 | 10 |
| 116 | Synergistic Information Transfer in the Global System of Financial Markets. Entropy, 2020, 22, 1000. | 2.2 | 10 |
| 117 | Two-photon processes in the presence of phase- or frequency-telegraph noise: Experimental study. Physical Review A, 1989, 40, 13-19. | 2.5 | 9 |
| 118 | Degree of correlation inside a financial market. , 1997, , . | | 9 |
| 119 | High-frequency trading and networked markets. Proceedings of the National Academy of Sciences of the United States of America, 2021, 118, . | 7.1 | 9 |
| 120 | Effect of spectral diffusion on saturation kinetics of dilute ruby samples. Physics Letters, Section A: General, Atomic and Solid State Physics, 1984, 103, 391-393. | 2.1 | 8 |
| 121 | Economic sector identification in a set of stocks traded at the New York Stock Exchange: a comparative analysis. , 2007, , . | | 8 |
| 122 | Stochastic double-quantum resonance in the presence of phase-diffusing or phase-jump field. Optics Communications, 1989, 73, 289-294. | 2.1 | 7 |
| 123 | Anomalous decay of the nutational regime in a two-level spin system. Physics Letters, Section A: General, Atomic and Solid State Physics, 1987, 124, 373-376. | 2.1 | 6 |
| 124 | Quantitative Analysis of Gender Stereotypes and Information Aggregation in a National Election. PLoS ONE, 2013, 8, e58910. | 2.5 | 6 |
| 125 | Quantifying Preferential Trading in the e-MID Interbank Market. SSRN Electronic Journal, 2013, , . | 0.4 | 6 |
| 126 | Do firms share the same functional form of their growth rate distribution? A statistical test. Journal of Economic Dynamics and Control, 2014, 39, 140-164. | 1.6 | 6 |

| # | ARTICLE | IF | CITATIONS |
|-----|--|-----|-----------|
| 127 | How Lead-Lag Correlations Affect the Intraday Pattern of Collective Stock Dynamics. SSRN Electronic Journal, 0, , . | 0.4 | 6 |
| 128 | The tenth article of Ettore Majorana. Europhysics News, 2006, 37, 15-17. | 0.3 | 5 |
| 129 | Comparing Correlation Matrix Estimators Via Kullback-Leibler Divergence. SSRN Electronic Journal, 0, , . | 0.4 | 5 |
| 130 | Scale-free relaxation of a wave packet in a quantum well with power-law tails. New Journal of Physics, 2013, 15, 033033. | 2.9 | 5 |
| 131 | Introducing variety in risk management. Wilmott Magazine, 2002, 2002, 98-101. | 0.1 | 5 |
| 132 | A method for the analytical calculation of noise parameters of linear two-ports with crosscorrelated noise sources. IEEE Transactions on Circuits and Systems Part 1: Regular Papers, 1999, 46, 1019-1022. | 0.1 | 4 |
| 133 | Trading activity and price impact in parallel markets: SETS vs. off-book market at the London Stock Exchange. Quantitative Finance, 2012, 12, 517-530. | 1.7 | 4 |
| 134 | When financial economics influences physics: The role of Econophysics. International Review of Financial Analysis, 2019, 65, 101378. | 6.6 | 4 |
| 135 | Kubo oscillator and quadratic devices. Physics Letters, Section A: General, Atomic and Solid State Physics, 1988, 131, 289-293. | 2.1 | 3 |
| 136 | INVERTED REPEATS IN VIRAL GENOMES. Fluctuation and Noise Letters, 2005, 05, L193-L200. | 1.5 | 3 |
| 137 | When do Improved Covariance Matrix Estimators Enhance Portfolio Optimization? An Empirical Comparative Study of Nine Estimators. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 138 | Statistically Validated Networks in Bipartite Complex Systems. SSRN Electronic Journal, 2010, , . | 0.4 | 3 |
| 139 | THE ROLE OF UNBOUNDED TIME-SCALES IN GENERATING LONG-RANGE MEMORY IN ADDITIVE MARKOVIAN PROCESSES. Fluctuation and Noise Letters, 2013, 12, 1340002. | 1.5 | 3 |
| 140 | Networked Relationships in the e-MID Interbank Market: A Trading Model with Memory. SSRN Electronic Journal, 2014, , . | 0.4 | 3 |
| 141 | Special issue of <i>Quantitative Finance</i> on "Interlinkages and Systemic Risk". Quantitative Finance, 2015, 15, 587-588. | 1.7 | 3 |
| 142 | Experimental Studies of Noise-Induced Phenomena in a Tunnel Diode. , 2000, , 327-337. | | 3 |
| 143 | Bank-Firm Credit Network in Japan. An Analysis of a Bipartite Network. SSRN Electronic Journal, 0, , . | 0.4 | 3 |
| 144 | Univariate and multivariate statistical aspects of equity volatility. , 2004, , 30-42. | | 3 |

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|-----|--|-----|-----------|
| 145 | Statistically validated hierarchical clustering: Nested partitions in hierarchical trees. Physica A: Statistical Mechanics and Its Applications, 2022, 593, 126933. | 2.6 | 3 |
| 146 | Spectral diffusion and saturation kinetics in inhomogeneous systems. Journal of Magnetic Resonance, 1986, 70, 251-261. | 0.5 | 2 |
| 147 | Experimental study of Rabi oscillations induced by a phase-jump field. Physical Review A, 1989, 40, 2217-2220. | 2.5 | 2 |
| 148 | Diffusive Behavior and the Modeling of Characteristic Times in Limit Order Executions. SSRN Electronic Journal, 2007, , . | 0.4 | 2 |
| 149 | The comprehensive aerospace index (CASI): Tracking the economic performance of the aerospace industry. Acta Astronautica, 2008, 63, 1318-1325. | 3.2 | 2 |
| 150 | Identification of Clusters of Investors from Their Real Trading Activity in a Financial Market. SSRN Electronic Journal, 2011, , . | 0.4 | 2 |
| 151 | Emergence of Statistically Validated Financial Intraday Lead-Lag Relationships. SSRN Electronic Journal, 2014, , . | 0.4 | 2 |
| 152 | When Financial Economics Influences Physics: The Role of Econophysics. SSRN Electronic Journal, 2018, , . | 0.4 | 2 |
| 153 | Dynamics of fintech terms in news and blogs and specialization of companies of the fintech industry. Chaos, 2020, 30, 083112. | 2.5 | 2 |
| 154 | Variety of Stock Returns in Normal and Extreme Market Days: The August 1998 Crisis. , 2002, , 77-89. | | 2 |
| 155 | An empirically grounded agent based model for modeling directs, conflict detection and resolution operations in air traffic management. PLoS ONE, 2017, 12, e0175036. | 2.5 | 2 |
| 156 | Complex Networks in Air Transport. , 2016, , 23-39. | | 2 |
| 157 | The experimental detection of spectral diffusion by the saturation transient method. Journal of Magnetic Resonance, 1986, 70, 262-269. | 0.5 | 1 |
| 158 | Noise in strong radiation-matter interactions: an experimental study with phase-telegraph noise. Journal of the Optical Society of America B: Optical Physics, 1990, 7, 762. | 2.1 | 1 |
| 159 | Limit theorems and price changes in financial markets. The Philosophical Magazine: Physics of Condensed Matter B, Statistical Mechanics, Electronic, Optical and Magnetic Properties, 1998, 77, 1353-1356. | 0.6 | 1 |
| 160 | $1/\langle F \rangle$ AND $1/\langle F \rangle^2$ NOISE IN FINANCIAL TIME SERIES. , 2001, , . | | 1 |
| 161 | Spectral properties of correlation matrices for some hierarchically nested factor models. AIP Conference Proceedings, 2007, , . | 0.4 | 1 |
| 162 | Generation of hierarchically correlated multivariate symbolic sequences. European Physical Journal B, 2008, 65, 333-340. | 1.5 | 1 |

| # | ARTICLE | IF | CITATIONS |
|-----|--|-----|-----------|
| 163 | Statistical properties of thermodynamically predicted RNA secondary structures in viral genomes. European Physical Journal B, 2008, 65, 323-331. | 1.5 | 1 |
| 164 | Evolution of Worldwide Stock Markets, Correlation Structure and Correlation Based Graphs. SSRN Electronic Journal, 2011, , . | 0.4 | 1 |
| 165 | Trading Activity and Price Impact in Parallel Markets: SETS vs. Off-Book Market at the London Stock Exchange. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 166 | How News Affect the Trading Behavior of Different Categories of Investors in a Financial Market. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 167 | Evolution of Correlation Structure of Industrial Indices of US Equity Markets. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 168 | Some past and present challenges of Econophysics. European Physical Journal: Special Topics, 2016, 225, 3261-3267. | 2.6 | 1 |
| 169 | Network structure and optimal technological innovation. Journal of Complex Networks, 0, , . | 1.8 | 1 |
| 170 | Backbone of Credit Relationships in the Japanese Credit Market. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 171 | Investigations of Financial Markets Using Statistical Physics Methods. , 2002, , 352-371. | | 1 |
| 172 | A Dynamic Analysis of S&P 500, FTSE 100 and EURO STOXX 50 Indices Under Different Exchange Rates. SSRN Electronic Journal, 0, , . | 0.4 | 1 |
| 173 | Clusters of Traders in Financial Markets. Evolutionary Economics and Social Complexity Science, 2020, , 203-212. | 0.7 | 1 |
| 174 | Analysis of the Structure and Dynamics of European Flight Networks. Entropy, 2022, 24, 248. | 2.2 | 1 |
| 175 | Resonant activation in a tunnel diode: An experimental study. AIP Conference Proceedings, 2000, , . | 0.4 | 0 |
| 176 | A study of a class of power-law tail quantum wave packets. AIP Conference Proceedings, 2000, , . | 0.4 | 0 |
| 177 | Title is missing!. Quantitative Finance, 2001, 1, 16-16. | 1.7 | 0 |
| 178 | High Frequency Data Analysis in an Emerging and a Developed Market. , 2002, , 102-109. | | 0 |
| 179 | Scaling and Data Collapse for the Mean Exit Time of Asset Prices. SSRN Electronic Journal, 0, , . | 0.4 | 0 |
| 180 | The Phenomenology of Specialization of Criminal Suspects. SSRN Electronic Journal, 0, , . | 0.4 | 0 |

| # | ARTICLE | IF | CITATIONS |
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