

Rosario N Mantegna

List of Publications by Year in descending order

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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	Statistically validated hierarchical clustering: Nested partitions in hierarchical trees. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2022, 593, 126933.	2.6	3
2	Analysis of the Structure and Dynamics of European Flight Networks. <i>Entropy</i> , 2022, 24, 248.	2.2	1
3	High-frequency trading and networked markets. <i>Proceedings of the National Academy of Sciences of the United States of America</i> , 2021, 118, .	7.1	9
4	Detecting informative higher-order interactions in statistically validated hypergraphs. <i>Communications Physics</i> , 2021, 4, .	5.3	29
5	On the interplay between multiscaling and stock dependence. <i>Quantitative Finance</i> , 2020, 20, 133-145.	1.7	12
6	Synergistic Information Transfer in the Global System of Financial Markets. <i>Entropy</i> , 2020, 22, 1000.	2.2	10
7	Dynamics of fintech terms in news and blogs and specialization of companies of the fintech industry. <i>Chaos</i> , 2020, 30, 083112.	2.5	2
8	Clusters of Traders in Financial Markets. <i>Evolutionary Economics and Social Complexity Science</i> , 2020, , 203-212.	0.7	1
9	When financial economics influences physics: The role of Econophysics. <i>International Review of Financial Analysis</i> , 2019, 65, 101378.	6.6	4
10	When Financial Economics Influences Physics: The Role of Econophysics. <i>SSRN Electronic Journal</i> , 2018, , .	0.4	2
11	Bootstrap validation of links of a minimum spanning tree. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2018, 512, 1032-1043.	2.6	10
12	Empirical Analyses of Networks in Finance. <i>Handbook of Computational Economics</i> , 2018, , 637-685.	1.6	18
13	A dynamic analysis of S&P 500, FTSE 100 and EURO STOXX 50 indices under different exchange rates. <i>PLoS ONE</i> , 2018, 13, e0194067.	2.5	19
14	Long-term ecology of investors in a financial market. <i>Palgrave Communications</i> , 2018, 4, .	4.7	35
15	Core of communities in bipartite networks. <i>Physical Review E</i> , 2017, 96, 022321.	2.1	14
16	Statistical characterization of deviations from planned flight trajectories in air traffic management. <i>Journal of Air Transport Management</i> , 2017, 58, 152-163.	4.5	20
17	An empirically grounded agent based model for modeling direct, conflict detection and resolution operations in air traffic management. <i>PLoS ONE</i> , 2017, 12, e0175036.	2.5	2
18	Some past and present challenges of Econophysics. <i>European Physical Journal: Special Topics</i> , 2016, 225, 3261-3267.	2.6	1

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19	Backbone of credit relationships in the Japanese credit market. EPJ Data Science, 2016, 5, .	2.8	12
20	Patterns of trading profiles at the Nordic Stock Exchange. A correlation-based approach.. Chaos, Solitons and Fractals, 2016, 88, 267-278.	5.1	13
21	Complex Networks in Air Transport. , 2016, , 23-39.		2
22	Plasticity of brain wave network interactions and evolution across physiologic states. Frontiers in Neural Circuits, 2015, 9, 62.	2.8	105
23	Bank-Firm Credit Network in Japan: An Analysis of a Bipartite Network. PLoS ONE, 2015, 10, e0123079.	2.5	31
24	Quantifying preferential trading in the e-MID interbank market. Quantitative Finance, 2015, 15, 693-710.	1.7	53
25	Networked relationships in the e-MID interbank market: A trading model with memory. Journal of Economic Dynamics and Control, 2015, 50, 98-116.	1.6	65
26	Hybrid recommendation methods in complex networks. Physical Review E, 2015, 92, 012811.	2.1	24
27	Emergence of statistically validated financial intraday lead-lag relationships. Quantitative Finance, 2015, 15, 1375-1386.	1.7	61
28	Special issue of Quantitative Finance on "Interlinkages and Systemic Risk". Quantitative Finance, 2015, 15, 587-588.	1.7	3
29	How news affects the trading behaviour of different categories of investors in a financial market. Quantitative Finance, 2015, 15, 213-229.	1.7	58
30	Applying complexity science to air traffic management. Journal of Air Transport Management, 2015, 42, 149-158.	4.5	87
31	Emergence of Statistically Validated Financial Intraday Lead-Lag Relationships. SSRN Electronic Journal, 2014, , .	0.4	2
32	Multi-Scale Analysis of the European Airspace Using Network Community Detection. PLoS ONE, 2014, 9, e94414.	2.5	34
33	Networked Relationships in the e-MID Interbank Market: A Trading Model with Memory. SSRN Electronic Journal, 2014, , .	0.4	3
34	Statistically validated mobile communication networks: the evolution of motifs in European and Chinese data. New Journal of Physics, 2014, 16, 083038.	2.9	39
35	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
36	A comparative analysis of the statistical properties of large mobile phone calling networks. Scientific Reports, 2014, 4, 5132.	3.3	32

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37	Scale-free relaxation of a wave packet in a quantum well with power-law tails. <i>New Journal of Physics</i> , 2013, 15, 033033.	2.9	5
38	Evolution of correlation structure of industrial indices of U.S. equity markets. <i>Physical Review E</i> , 2013, 88, 012806.	2.1	48
39	THE ROLE OF UNBOUNDED TIME-SCALES IN GENERATING LONG-RANGE MEMORY IN ADDITIVE MARKOVIAN PROCESSES. <i>Fluctuation and Noise Letters</i> , 2013, 12, 1340002.	1.5	3
40	Quantitative Analysis of Gender Stereotypes and Information Aggregation in a National Election. <i>PLoS ONE</i> , 2013, 8, e58910.	2.5	6
41	The Phenomenology of Specialization of Criminal Suspects. <i>PLoS ONE</i> , 2013, 8, e64703.	2.5	18
42	Quantifying Preferential Trading in the e-MID Interbank Market. <i>SSRN Electronic Journal</i> , 2013, , .	0.4	6
43	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
44	Trading activity and price impact in parallel markets: SETS vs. off-book market at the London Stock Exchange. <i>Quantitative Finance</i> , 2012, 12, 517-530.	1.7	4
45	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
46	Focus on Statistical Physics Modeling in Economics and Finance. <i>New Journal of Physics</i> , 2011, 13, 025011.	2.9	15
47	Evolution of Worldwide Stock Markets, Correlation Structure and Correlation Based Graphs. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	1
48	Identification of Clusters of Investors from Their Real Trading Activity in a Financial Market. <i>SSRN Electronic Journal</i> , 2011, , .	0.4	2
49	Statistically Validated Networks in Bipartite Complex Systems. <i>PLoS ONE</i> , 2011, 6, e17994.	2.5	179
50	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
51	Evolution of worldwide stock markets, correlation structure, and correlation-based graphs. <i>Physical Review E</i> , 2011, 84, 026108.	2.1	205
52	Community characterization of heterogeneous complex systems. <i>Journal of Statistical Mechanics: Theory and Experiment</i> , 2011, 2011, P01019.	2.3	44
53	Statistically Validated Networks in Bipartite Complex Systems. <i>SSRN Electronic Journal</i> , 2010, , .	0.4	3
54	Statistical identification with hidden Markov models of large order splitting strategies in an equity market. <i>New Journal of Physics</i> , 2010, 12, 075031.	2.9	11

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55	Correlation, hierarchies, and networks in financial markets. <i>Journal of Economic Behavior and Organization</i> , 2010, 75, 40-58.	2.0	287
56	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
57	Market reaction to a bid-ask spread change: A power-law relaxation dynamics. <i>Physical Review E</i> , 2009, 80, 016112.	2.1	37
58	Market impact and trading profile of hidden orders in stock markets. <i>Physical Review E</i> , 2009, 80, 066102.	2.1	152
59	Diffusive behavior and the modeling of characteristic times in limit order executions. <i>Quantitative Finance</i> , 2009, 9, 547-563.	1.7	19
60	The comprehensive aerospace index (CASI): Tracking the economic performance of the aerospace industry. <i>Acta Astronautica</i> , 2008, 63, 1318-1325.	3.2	2
61	Cluster analysis for portfolio optimization. <i>Journal of Economic Dynamics and Control</i> , 2008, 32, 235-258.	1.6	198
62	Generation of hierarchically correlated multivariate symbolic sequences. <i>European Physical Journal B</i> , 2008, 65, 333-340.	1.5	1
63	Statistical properties of thermodynamically predicted RNA secondary structures in viral genomes. <i>European Physical Journal B</i> , 2008, 65, 323-331.	1.5	1
64	Specialization and herding behavior of trading firms in a financial market. <i>New Journal of Physics</i> , 2008, 10, 043019.	2.9	59
65	Scaling laws of strategic behavior and size heterogeneity in agent dynamics. <i>Physical Review E</i> , 2008, 77, 036110.	2.1	62
66	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
67	Hierarchically nested factor model from multivariate data. <i>Europhysics Letters</i> , 2007, 78, 30006.	2.0	50
68	Kullback-Leibler distance as a measure of the information filtered from multivariate data. <i>Physical Review E</i> , 2007, 76, 031123.	2.1	53
69	Economic sector identification in a set of stocks traded at the New York Stock Exchange: a comparative analysis. , 2007, , .		8
70	Diffusive Behavior and the Modeling of Characteristic Times in Limit Order Executions. <i>SSRN Electronic Journal</i> , 2007, , .	0.4	2
71	Spectral properties of correlation matrices for some hierarchically nested factor models. <i>AIP Conference Proceedings</i> , 2007, , .	0.4	1
72	Correlation based networks of equity returns sampled at different time horizons. <i>European Physical Journal B</i> , 2007, 55, 209-217.	1.5	180

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73	The tenth article of Ettore Majorana. Europhysics News, 2006, 37, 15-17.	0.3	5
74	A tool for filtering information in complex systems. Proceedings of the National Academy of Sciences of the United States of America, 2005, 102, 10421-10426.	7.1	689
75	Scaling and data collapse for the mean exit time of asset prices. Physical Review E, 2005, 72, 056101.	2.1	36
76	Spectral density of the correlation matrix of factor models: A random matrix theory approach. Physical Review E, 2005, 72, 016219.	2.1	27
77	INVERTED REPEATS IN VIRAL GENOMES. Fluctuation and Noise Letters, 2005, 05, L193-L200.	1.5	3
78	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
79	Posidonia oceanica as a Historical Monitor Device of Lead Concentration in Marine Environment. Environmental Science & Technology, 2005, 39, 3006-3012.	10.0	28
80	Stochastic resonance in magnetic systems described by Preisach hysteresis model. Journal of Applied Physics, 2005, 97, 10E519.	2.5	84
81	Virtual Round Table on ten leading questions for network research. European Physical Journal B, 2004, 38, 143-145.	1.5	43
82	Networks of equities in financial markets. European Physical Journal B, 2004, 38, 363-371.	1.5	319
83	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
84	Dynamics of a financial market index after a crash. Physica A: Statistical Mechanics and Its Applications, 2004, 338, 125-134.	2.6	34
85	An interest rates cluster analysis. Physica A: Statistical Mechanics and Its Applications, 2004, 339, 181-188.	2.6	45
86	Univariate and multivariate statistical aspects of equity volatility. , 2004, , 30-42.		3
87	Master curve for price-impact function. Nature, 2003, 421, 129-130.	27.8	348
88	Degree stability of a minimum spanning tree of price return and volatility. Physica A: Statistical Mechanics and Its Applications, 2003, 324, 66-73.	2.6	124
89	Power-law relaxation in a complex system: Omori law after a financial market crash. Physical Review E, 2003, 68, 016119.	2.1	121
90	Topology of correlation-based minimal spanning trees in real and model markets. Physical Review E, 2003, 68, 046130.	2.1	353

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91	Comparative genomics study of inverted repeats in bacteria. <i>Bioinformatics</i> , 2002, 18, 971-979.	4.1	28
92	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
93	Introducing variety in risk management. <i>Wilmott Magazine</i> , 2002, 2002, 98-101.	0.1	5
94	Variety of Stock Returns in Normal and Extreme Market Days: The August 1998 Crisis. , 2002, , 77-89.		2
95	Investigations of Financial Markets Using Statistical Physics Methods. , 2002, , 352-371.		1
96	High Frequency Data Analysis in an Emerging and a Developed Market. , 2002, , 102-109.		0
97	$1/\langle F \rangle$ AND $1/\langle F \rangle^2$ NOISE IN FINANCIAL TIME SERIES. , 2001, , .		1
98	Levels of complexity in financial markets. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 299, 16-27.	2.6	62
99	Ensemble properties of securities traded in the NASDAQ market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 2001, 299, 161-167.	2.6	16
100	Empirical properties of the variety of a financial portfolio and the single-index model. <i>European Physical Journal B</i> , 2001, 20, 503-509.	1.5	12
101	Title is missing!. <i>Quantitative Finance</i> , 2001, 1, 16-16.	1.7	0
102	An Introduction to Econophysics: Correlations and Complexity in Finance. <i>Physics Today</i> , 2000, 53, 70-70.	0.3	540
103	Resonant activation in a tunnel diode: An experimental study. <i>AIP Conference Proceedings</i> , 2000, , .	0.4	0
104	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
105	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
106	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
107	A study of a class of power-law tail quantum wave packets. <i>AIP Conference Proceedings</i> , 2000, , .	0.4	0
108	Variety and volatility in financial markets. <i>Physical Review E</i> , 2000, 62, 6126-6134.	2.1	80

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109	Linear and nonlinear experimental regimes of stochastic resonance. <i>Physical Review E</i> , 2000, 63, 011101.	2.1	72
110	Experimental Investigation of Resonant Activation. <i>Physical Review Letters</i> , 2000, 84, 3025-3028.	7.8	112
111	Drift-controlled anomalous diffusion: a solvable Gaussian model. <i>Physical Review E</i> , 2000, 61, R4675-R4678.	2.1	33
112	Anomalous Spreading of Power-Law Quantum Wave Packets. <i>Physical Review Letters</i> , 2000, 84, 1061-1065.	7.8	19
113	Taxonomy of stock market indices. <i>Physical Review E</i> , 2000, 62, R7615-R7618.	2.1	138
114	STATISTICAL PROPERTIES OF STATISTICAL ENSEMBLES OF STOCK RETURNS. <i>International Journal of Theoretical and Applied Finance</i> , 2000, 03, 405-408.	0.5	12
115	Experimental Studies of Noise-Induced Phenomena in a Tunnel Diode. , 2000, , 327-337.		3
116	Empirical investigation of stock price dynamics in an emerging market. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1999, 269, 132-139.	2.6	17
117	Applications of statistical mechanics to finance. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1999, 274, 216-221.	2.6	39
118	Information and hierarchical structure in financial markets. <i>Computer Physics Communications</i> , 1999, 121-122, 153-156.	7.5	40
119	Hierarchical structure in financial markets. <i>European Physical Journal B</i> , 1999, 11, 193-197.	1.5	1,550
120	A method for the analytical calculation of noise parameters of linear two-ports with crosscorrelated noise sources. <i>IEEE Transactions on Circuits and Systems Part 1: Regular Papers</i> , 1999, 46, 1019-1022.	0.1	4
121	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
122	Quantum Stochastic Resonance in a Micromaser. <i>Physical Review Letters</i> , 1998, 80, 3932-3935.	7.8	32
123	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
124	Limit theorems and price changes in financial markets. <i>The Philosophical Magazine: Physics of Condensed Matter B, Statistical Mechanics, Electronic, Optical and Magnetic Properties</i> , 1998, 77, 1353-1356.	0.6	1
125	Numerical simulation of resonant activation in a fluctuating metastable model system. <i>European Physical Journal Special Topics</i> , 1998, 08, Pr6-247-Pr6-251.	0.2	14
126	Numerical Analysis of Word Frequencies in Artificial and Natural Language Texts. <i>Fractals</i> , 1997, 05, 95-104.	3.7	38

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127	Experimental study of a nonlinear system in the presence of noise: The stochastic resonance. American Journal of Physics, 1997, 65, 341-349.	0.7	81
128	Degree of correlation inside a financial market. , 1997, , .		9
129	Econophysics: Scaling and its breakdown in finance. Journal of Statistical Physics, 1997, 89, 469-479.	1.2	33
130	Stock market dynamics and turbulence: parallel analysis of fluctuation phenomena. Physica A: Statistical Mechanics and Its Applications, 1997, 239, 255-266.	2.6	110
131	Noise Enhanced Stability in an Unstable System. Physical Review Letters, 1996, 76, 563-566.	7.8	282
132	Anomalous fluctuations in the dynamics of complex systems: from DNA and physiology to econophysics. Physica A: Statistical Mechanics and Its Applications, 1996, 224, 302-321.	2.6	199
133	Turbulence and financial markets. Nature, 1996, 383, 587-588.	27.8	318
134	Mantegna et al. Reply.. Physical Review Letters, 1996, 76, 1979-1981.	7.8	21
135	Stochastic resonance in a tunnel diode in the presence of white or coloured noise. Nuovo Cimento Della Societa Italiana Di Fisica D - Condensed Matter, Atomic, Molecular and Chemical Physics, Biophysics, 1995, 17, 873-881.	0.4	80
136	Scaling behaviour in the dynamics of an economic index. Nature, 1995, 376, 46-49.	27.8	1,560
137	Statistical properties of DNA sequences. Physica A: Statistical Mechanics and Its Applications, 1995, 221, 180-192.	2.6	124
138	Systematic analysis of coding and noncoding DNA sequences using methods of statistical linguistics. Physical Review E, 1995, 52, 2939-2950.	2.1	101
139	Multiple Time Scales in the Microwave Ionization of Rydberg Atoms. Physical Review Letters, 1995, 75, 3818-3821.	7.8	35
140	From coherent to noise-induced microwave ionization of Rydberg atoms. Physical Review A, 1995, 51, 4862-4876.	2.5	21
141	Correlations in binary sequences and a generalized Zipf analysis. Physical Review E, 1995, 52, 446-452.	2.1	67
142	Long-range correlation properties of coding and noncoding DNA sequences: GenBank analysis. Physical Review E, 1995, 51, 5084-5091.	2.1	526
143	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).. Proceedings of the National Academy of Sciences of the United States of America, 1995, 92, 3586-3590.	7.1	207
144	STATISTICAL AND LINGUISTIC FEATURES OF DNA SEQUENCES. Fractals, 1995, 03, 269-284.	3.7	30

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145	Zipf plots and the size distribution of firms. <i>Economics Letters</i> , 1995, 49, 453-457.	1.9	267
146	Fractals in biology and medicine. <i>Chaos, Solitons and Fractals</i> , 1995, 6, 171-201.	5.1	111
147	Ultra-slow convergence to a Gaussian: The truncated Lévy flight. , 1995, , 300-312.		13
148	Stochastic resonance in a tunnel diode. <i>Physical Review E</i> , 1994, 49, R1792-R1795.	2.1	135
149	Linguistic Features of Noncoding DNA Sequences. <i>Physical Review Letters</i> , 1994, 73, 3169-3172.	7.8	251
150	Statistical and linguistic features of noncoding DNA: A heterogeneous "Complex system". <i>Nuovo Cimento Della Societa Italiana Di Fisica D - Condensed Matter, Atomic, Molecular and Chemical Physics, Biophysics</i> , 1994, 16, 1339-1356.	0.4	10
151	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
152	Stochastic Process with Ultraslow Convergence to a Gaussian: The Truncated Lévy Flight. <i>Physical Review Letters</i> , 1994, 73, 2946-2949.	7.8	731
153	Correlation approach to identify coding regions in DNA sequences. <i>Biophysical Journal</i> , 1994, 67, 64-70.	0.5	174
154	Fast, accurate algorithm for numerical simulation of Lévy stable stochastic processes. <i>Physical Review E</i> , 1994, 49, 4677-4683.	2.1	586
155	Time evolution of the probability distribution in stochastic and chaotic systems with enhanced diffusion. <i>Journal of Statistical Physics</i> , 1993, 70, 721-736.	1.2	11
156	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
157	Lévy walks and enhanced diffusion in Milan stock exchange. <i>Physica A: Statistical Mechanics and Its Applications</i> , 1991, 179, 232-242.	2.6	168
158	Noise in strong radiation-matter interactions: an experimental study with phase-telegraph noise. <i>Journal of the Optical Society of America B: Optical Physics</i> , 1990, 7, 762.	2.1	1
159	Experimental study of Rabi oscillations induced by a phase-jump field. <i>Physical Review A</i> , 1989, 40, 2217-2220.	2.5	2
160	Experimental study of two-photon processes induced by a phase-diffusion field. <i>Physical Review A</i> , 1989, 40, 5-12.	2.5	16
161	Two-photon processes in the presence of phase- or frequency-telegraph noise: Experimental study. <i>Physical Review A</i> , 1989, 40, 13-19.	2.5	9
162	Stochastic double-quantum resonance in the presence of phase-diffusing or phase-jump field. <i>Optics Communications</i> , 1989, 73, 289-294.	2.1	7

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163	Kubo oscillator and quadratic devices. Physics Letters, Section A: General, Atomic and Solid State Physics, 1988, 131, 289-293.	2.1	3
164	SECOND-HARMONIC INVESTIGATION OF LOW-FREQUENCY AUTO-OSCILLATIONS IN YIG : Ga SPHERE. Journal De Physique Colloque, 1988, 49, C8-2033-C8-2034.	0.2	0
165	Two-photon transitions induced by a stochastic microwave field. Physical Review A, 1987, 36, 5482-5485.	2.5	11
166	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
167	Spectral diffusion and saturation kinetics in inhomogeneous systems. Journal of Magnetic Resonance, 1986, 70, 251-261.	0.5	2
168	The experimental detection of spectral diffusion by the saturation transient method. Journal of Magnetic Resonance, 1986, 70, 262-269.	0.5	1
169	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
170	When do Improved Covariance Matrix Estimators Enhance Portfolio Optimization? An Empirical Comparative Study of Nine Estimators. SSRN Electronic Journal, 0, , .	0.4	3
171	Comparing Correlation Matrix Estimators Via Kullback-Leibler Divergence. SSRN Electronic Journal, 0, , .	0.4	5
172	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
173	How News Affect the Trading Behavior of Different Categories of Investors in a Financial Market. SSRN Electronic Journal, 0, , .	0.4	1
174	Evolution of Correlation Structure of Industrial Indices of US Equity Markets. SSRN Electronic Journal, 0, , .	0.4	1
175	How Lead-Lag Correlations Affect the Intraday Pattern of Collective Stock Dynamics. SSRN Electronic Journal, 0, , .	0.4	6
176	Network structure and optimal technological innovation. Journal of Complex Networks, 0, , .	1.8	1
177	Bank-Firm Credit Network in Japan. An Analysis of a Bipartite Network. SSRN Electronic Journal, 0, , .	0.4	3
178	Backbone of Credit Relationships in the Japanese Credit Market. SSRN Electronic Journal, 0, , .	0.4	1
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

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181	Quantitative Analysis of Gender Stereotypes and Information Aggregation in a National Election. SSRN Electronic Journal, 0, , .	0.4	0
182	Patterns of Trading Profiles at the Nordic Stock Exchange. A Correlation-Based Approach.. SSRN Electronic Journal, 0, , .	0.4	0
183	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