

# Takanobu Mizuta

## List of Publications by Year in descending order

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Version: 2024-02-01

47  
papers

262  
citations

1163117

8  
h-index

1281871

11  
g-index

47  
all docs

47  
docs citations

47  
times ranked

70  
citing authors

#	ARTICLE	IF	CITATIONS
1	Artificial Intelligence (AI) for Financial Markets: A Good AI for Designing Better Financial Markets and a Bad AI for Manipulating Markets. <i>Evolutionary Economics and Social Complexity Science</i> , 2022, , 305-329.	0.7	4
2	Instability of financial markets by optimizing investment strategies investigated by an agent-based model. , 2022, , .		0
3	Effectiveness of Maker-Taker Fees to Total Trading Costs and Market Liquidity Using an Agent-based Model. <i>Transactions of the Japanese Society for Artificial Intelligence</i> , 2021, 36, AG21-G_1-10.	0.1	1
4	Do new investment strategies take existing strategies' returns - An investigation into agent-based models -. , 2021, , .		1
5	Analysis of the Impact of High-Frequency Trading on Artificial Market Liquidity. <i>IEEE Transactions on Computational Social Systems</i> , 2020, 7, 1324-1334.	4.4	6
6	Trading Strategies of a Leveraged ETF in a Continuous Double Auction Market Using an Agent-Based Simulation. <i>Complexity</i> , 2020, 2020, 1-7.	1.6	2
7	How Many Orders does a Spoofer Need? - Investigation by Agent-Based Model -. , 2020, , .		1
8	Can an AI perform market manipulation at its own discretion? “A genetic algorithm learns in an artificial market simulation” . , 2020, , .		6
9	An agent-based model for designing a financial market that works well. , 2020, , .		10
10	Analysis of the impact of maker-taker fees on the stock market using agent-based simulation. , 2020, , .		6
11	Agent-Based Model of Liquidity and Arbitrage Cost Between ETF and Stocks. , 2019, , .		1
12	Analysis of the Impact of the Rule for Investment Diversification on Investment Performance using a Multi-agent Simulation. , 2019, , .		1
13	Mechanism by which active funds make market efficient investigated with agent-based model. <i>Evolutionary and Institutional Economics Review</i> , 2019, 16, 43-63.	0.6	3
14	Detection of Factors Influencing Market Liquidity Using an Agent-Based Simulation. , 2019, , 111-131.		6
15	Detection of Factors Influencing Market Liquidity Using an Agent-Based Simulation. , 2018, , .		3
16	Effect of Increasing Horizontal Shareholding with Index Funds on Competition and Market Prices - Investigation by Agent-Based Model. , 2018, , .		0
17	Investigation of the rule for investment diversification at the time of a market crash using an artificial market simulation. <i>Evolutionary and Institutional Economics Review</i> , 2017, 14, 451-465.	0.6	9
18	Why do active funds that trade infrequently make a market more efficient? “Investigation using agent-based model. , 2017, , .		3

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19	A Study on the Market Impact of the Rule for Investment Diversification at the Time of a Market Crash Using a Multi-Agent Simulation. IEICE Transactions on Information and Systems, 2017, E100.D, 2878-2887.	0.7	3
20	Affecting market efficiency by increasing speed of order matching systems on financial exchanges - investigation using agent based model. , 2016, , .		6
21	Effects of Price Regulations and Dark Pools on Financial Market Stability: An Investigation by Multiagent Simulations. Intelligent Systems in Accounting, Finance and Management, 2016, 23, 97-120.	4.6	26
22	Investigation of Price Variation Limits, Short Selling Regulation, and Uptick Rules and Their Optimal Design by Artificial Market Simulations. Electronics and Communications in Japan, 2015, 98, 13-21.	0.5	10
23	Effects of dark pools on financial marketsâ€™ efficiency and price discovery function: an investigation by multi-agent simulations. Evolutionary and Institutional Economics Review, 2015, 12, 375-394.	0.6	11
24	Impact of Position-Based Market Makers to Shares of Markets' Volumes -- an Artificial Market Approach. Transactions of the Japanese Society for Artificial Intelligence, 2015, 30, 675-682.	0.1	5
25	Do dark pools stabilize markets and reduce market impacts? Investigations using multi-agent simulations. , 2014, , .		10
26	Regulations' effectiveness for market turbulence by large erroneous orders using multi agent simulation. , 2014, , .		12
27	Price variation limits and financial market bubbles: Artificial market simulations with agents' learning process. , 2013, , .		9
28	Design of Financial Market Regulations against Large Price Fluctuations Using by Artificial Market Simulations. Journal of Mathematical Finance, 2013, 03, 15-22.	0.3	9
29	Investigating the Impact of Trading Frequencies of Market Makers: A Multi-Agent Simulation Approach. SICE Journal of Control Measurement and System Integration, 2013, 6, 216-220.	0.7	10
30	Paired Evaluators Method to Track Concept Drift: An Application in Finance. Studies in Computational Intelligence, 2013, , 127-141.	0.9	0
31	Investigation and Optimal Designing of a Price Variation Limit, a Short Sell Regulation and an Up-Tick Rule using by Artificial Market Simulations. IEEJ Transactions on Electronics, Information and Systems, 2013, 133, 1694-1700.	0.2	0
32	A study on the reversal mechanism for large stock price declines using artificial markets. , 2012, , .		7
33	Development of an Evaluation Method for Artificial Market Settings Considering a Realistic Pricing Mechanism. Transactions of the Japanese Society for Artificial Intelligence, 2012, 27, 320-327.	0.1	3
34	An Analysis of the Market Impact of Short-selling Regulation using Artificial Markets. Transactions of the Japanese Society for Artificial Intelligence, 2011, 26, 208-216.	0.1	1
35	A Study on the Effectiveness of Short-selling Regulation using Artificial Markets. Evolutionary and Institutional Economics Review, 2010, 7, 113-132.	0.6	24
36	Paired Evaluators Method to Track Concept Drift: An Application for Hedge Funds Operations. , 2010, , .		1

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37	A Study on the Effectiveness of Short-Selling Regulation in View of Regulation Period Using Artificial Markets. , 2010, , .		6
38	A Study on the Market Impact of Short-Selling Regulation Using Artificial Markets. Studies in Computational Intelligence, 2010, , 217-231.	0.9	4
39	Propagation property of transient MHD impulses in the Magnetosphere-Ionosphere System: The 2D model of the Pi2 pulsation. Geophysical Research Letters, 2001, 28, 2161-2164.	4.0	11
40	Preferential acceleration of heavy ions in multi-component plasmas. Geophysical Research Letters, 2001, 28, 3099-3102.	4.0	10
41	A Review of Recent Artificial Market Simulation Studies for Financial Market Regulations And/Or Rules. SSRN Electronic Journal, 0, , .	0.4	12
42	Micro-Foundation of ARCH Model. SSRN Electronic Journal, 0, , .	0.4	1
43	An Agent-Based Model for Designing a Financial Market That Works Well. SSRN Electronic Journal, 0, , .	0.4	7
44	A Portfolio of Japanese Equities Weighted by YKS Patent Values. SSRN Electronic Journal, 0, , .	0.4	0
45	ARCHHHHHHHHHHHHHHHHH (Micro-Foundation of ARCH Model). SSRN Electronic Journal, 0, , .	0.4	0
46	Does an Artificial Intelligence Perform Market Manipulation With Its Own Discretion? “ A Genetic Algorithm Learns in an Artificial Market Simulation -. SSRN Electronic Journal, 0, , .	0.4	1
47	Impact of maker-taker fees on stock exchange competition from an agent-based simulation. Journal of Computational Social Science, 0, , .	2.4	0