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| Titolo | Complex Systems Modeling and Simulation in Economics and Finance / / edited by Shu-Heng Chen, Ying-Fang Kao, Ragupathy Venkatachalam, Ye-Rong Du |
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| Descrizione fisica | 1 online resource (308 pages) |
| Collana | Springer Proceedings in Complexity, , 2213-8684 |
| Disciplina | 330.0113 |
| Soggetti | Economic theory<br>Sociophysics<br>Econophysics<br>System theory<br>Artificial intelligence<br>Economic Theory/Quantitative Economics/Mathematical Methods<br>Data-driven Science, Modeling and Theory Building<br>Complex Systems<br>Artificial Intelligence |
| Lingua di pubblicazione | Inglese |
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| Livello bibliografico | Monografia |
| Nota di contenuto | Agent-Based Macro Models -- Laboratory Experiments -- Expectations and Learning -- The Cross-Strait: Computational and Behavioral Approach to Economics -- Quantitative Finance -- Theory of Heterogeneous Agents -- Modelling Economic Networks -- Computational Methods -- Agent-Based Models and Policy Design -- Agent-Based Models: Econometric issues and Validation -- Machine Learning in Finance -- Systemic Risks and Network Resilience -- House Prices and Mortgage Debt -- Dynamics of limit order markets -- Asset pricing and portfolio optimization -- Measuring risks in financial assets. |
| Sommario/riassunto | This title brings together frontier research on complex economic systems, heterogeneous interacting agents, bounded rationality, and nonlinear dynamics in economics. The book contains the proceedings |

of the CEF2015 (21st Computing in Economics in Finance), held 20-22 June 2015 in Taipei, Taiwan, and addresses some of the important driving forces for various emergent properties in economies, when viewed as complex systems. The breakthroughs reported in this book are a result of an interdisciplinary approach and simulation remains the unifying theme for these papers as they deal with a wide range of topics in economics. This text is a valuable addition to complex systems scholarship in view of economic science. The computational experiments reported in the book are both transparent and replicable. Complex System Modeling and Simulation in Economics and Finance is useful for graduate courses of complex systems, with particular focus on economics and finance. At the same time it serves as a good overview for researchers who are interested in the topic.