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Nota di contenuto	Diffusion of defaults among financial institutions by G. Demange -- Systemic risk and complex systems: a graph-theory analysis by D. Lautier, F. Raynaud -- Omori Law after Exogenous on Supplier-Customer Network by Y. Fujiwara -- Aftershock prediction for high-frequency financial markets' dynamics by F. Baldovin, F. Camana, M. Caraglio, A.L. Stella, M. Zamparo -- How unstable are complex financial systems ? Analyzing an inter-bank network of credit relations by S. Sinha, M. Thess, S. Markose -- Study of statistical correlations in intraday and daily financial return time series by G. Tilak, T. Széll, R. Chicheportiche, A. Chakraborti -- A robust measure of investor contrarian behaviour by D. Challet, D. Morton de Lachapelle -- Evolution of Zipf's Law for Indian Urban Agglomerations vis-à-vis Chinese Urban Agglomerations by K. Gangopadhyay, B. Basu -- Reaction to extreme events in a minimal agent based model by A. Zaccaria, M. Cristelli, L. Pietronero -- Predatory trading and risk minimisation: how to (b)eat the competition by A. Mehta -- Statistical Mechanics of Labor Markets by He Chen, Jun-ichi Inoue -- Kolkata Paise Restaurant Problem: An Introduction by A. Ghosh, S. Biswas, A. Chatterjee, A.S. Chakrabarti, T. Naskar, M. Mitra, B.K. Chakrabarti -- Kolkata Paise Restaurant problem and the Cyclically Fair Norm by P. Banerjee, M. Mitra, C. Mukherjee -- An introduction to multi-player,

multi-choice quantum games: Quantum Minority games & Kolkata restaurant problems by P. Sharif, H. Heydari -- Cluster analysis and Gaussian mixture estimation of correlated time-series by means of multi-dimensional scaling by T. Ibuki, Sei Suzuki. Jun-ichi Inoue -- Analyzing Crisis in Global Financial Indices by S. Kumar, N. Deo -- Study of Systemic Risk Involved in Mutual Funds by K.C. Dash, M. Dash -- Characterizing price index behavior through fluctuation dynamics by P.K. Panigrahi, S. Ghosh, A. Banerjee, J. Bahadur, P. Manimaran -- Discussions and comments.

Sommario/riassunto

The primary goal of the book is to present the ideas and research findings of active researchers such as physicists, economists, mathematicians and financial engineers working in the field of “Econophysics,” who have undertaken the task of modeling and analyzing systemic risk, network dynamics and other topics. Of primary interest in these studies is the aspect of systemic risk, which has long been identified as a potential scenario in which financial institutions trigger a dangerous contagion mechanism, spreading from the financial economy to the real economy. This type of risk, long confined to the monetary market, has spread considerably in the recent past, culminating in the subprime crisis of 2008. As such, understanding and controlling systemic risk has become an extremely important societal and economic challenge. The Econophys-Kolkata VI conference proceedings are dedicated to addressing a number of key issues involved. Several leading researchers in these fields report on their recent work and also review contemporary literature on the subject.