

1. Record Nr.	UNINA9910458615503321
Autore	Ehrentreich Norman
Titolo	Agent-based modeling [[electronic resource]] : the Santa Fe Institute artificial stock market model revisited / / Norman Ehrentreich
Pubbl/distr/stampa	Berlin ; ; New York, : Springer, c2008
ISBN	1-281-10808-1 9786611108083 3-540-73879-7
Edizione	[1st ed. 2008.]
Descrizione fisica	1 online resource (244 p.)
Collana	Lecture notes in economics and mathematical systems, , 0075-8442 ; ; 602
Disciplina	330.1
Soggetti	Equilibrium (Economics) - Econometric models Evolutionary economics Financial engineering Rational expectations (Economic theory) Electronic books.
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia
Note generali	Description based upon print version of record.
Nota di bibliografia	Includes bibliographical references (p. [195]-225) and index.
Nota di contenuto	Agent-Based Modeling in Economics -- The Rationale for Agent-Based Modeling -- The Concept of Minimal Rationality -- Learning in Economics -- Replicating the Stylized Facts of Financial Markets -- The Santa Fe Institute Artificial Stock Market Model Revisited -- The Original Santa Fe Institute Artificial Stock Market -- A Suggested Modification to the SFI-ASM -- An Analysis of Wealth Levels -- Selection, Genetic Drift, and Technical Trading -- Summary and Future Research.
Sommario/riassunto	This book reconciles the existence of technical trading with the Efficient Market Hypothesis. By analyzing a well-known agent-based model, the Santa Fe Institute Artificial Stock Market (SFI-ASM), it finds that when selective forces are weak, financial evolution cannot guarantee that only the fittest trading rules will survive. Its main contribution lies in the application of standard results from population genetics which have widely been neglected in the agent-based community. This has led to various misinterpretations of previous

simulation results. The book is able to finally establish the

2. Record Nr.	UNINA9910736589203321
Autore	Di Carlo, Eugenio
Titolo	La filosofia del Rosmini in Sicilia / Eugenio Di Carlo ; a cura di Peppino Pellegrino
Pubbl/distr/stampa	Roma, : Fondazione Nazionale G. Capograssi Stresa, : Centro Internazionale di Studi Rosminiani, 2001
Descrizione fisica	238 p. ; 20 cm.
Collana	Collana del bicentenario promossa dal Comitato nazionale. Classici rosminiani ; 13 Comitato nazionale per le celebrazioni del secondo centenario della nascita di Antonio Rosmini
Locazione	FLFBC
Collocazione	DFT D65.21 DICE 01
Lingua di pubblicazione	Italiano
Formato	Materiale a stampa
Livello bibliografico	Monografia