Record Nr. UNINA9910484592603321 Complex Systems in Finance and Econometrics [[electronic resource] /] **Titolo** / edited by Robert A. Meyers Pubbl/distr/stampa New York, NY:,: Springer New York:,: Imprint: Springer,, 2011 **ISBN** 1-4419-7701-5 Edizione [1st ed. 2011.] 1 online resource (282 illus., 100 illus. in color. eReference.) Descrizione fisica Collana Springer reference Disciplina 330.015195 Soggetti Finance Economics, Mathematical Statistical physics Dynamical systems **Econometrics** Finance, general Quantitative Finance Complex Systems Statistical Physics and Dynamical Systems Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Note generali Bibliographic Level Mode of Issuance: Monograph Nota di bibliografia Includes bibliographical references and index. Nota di contenuto 47 entries drawn from three sections of the Encyclopedia of Complexity -- Agent Based Modeling and Simulation -- Finance and Econometrics -- System Dynamics.

Sommario/riassunto

Complex Systems in Finance and Econometrics is an authoritative reference to the basic tools and concepts of complexity and systems theory as applied to an understanding of complex, financial-based business and social systems. Fractals, nonlinear time series modeling, cellular automata, game theory, network theory and statistical physics are among the essential tools and techniques for predicting, monitoring, evaluating, managing, and decision-making in a wide range of fields from health care, poverty alleviation, and energy and the environment, to manufacturing and quality assurance, model building, organizational learning, and macro and microeconomics. Sixty of the world's leading experts present 47 articles for an audience of advanced undergraduate and graduate students, professors, and professionals in all of these fields.