

1. Record Nr.	UNISALENTO991002522419707536
Autore	Böttger, Fritz
Titolo	Theodor Storm in seiner Zeit / Fritz Bottger
Pubbl/distr/stampa	[Berlin] : Verlag der Nation, [1958]
Descrizione fisica	399 p. : ill. ; 20 cm
Soggetti	Storm, Theodor
Lingua di pubblicazione	Tedesco
Formato	Materiale a stampa
Livello bibliografico	Monografia
2. Record Nr.	UNINA9910983494003321
Autore	Mizuta Takanobu
Titolo	Financial Market Design by an Agent-Based Model // by Takanobu Mizuta, Isao Yagi
Pubbl/distr/stampa	Singapore : , : Springer Nature Singapore : , : Imprint : Springer, , 2025
ISBN	9789819617135 9819617138
Edizione	[1st ed. 2025.]
Descrizione fisica	1 online resource (340 pages)
Collana	Evolutionary Economics and Social Complexity Science, , 2198-4212 ; ; 33
Altri autori (Persone)	Yagilsao
Disciplina	330.0113
Soggetti	Economics - Computer programs Finance Microeconomics Computational Economics Financial Economics Market Structure and Economic Design
Lingua di pubblicazione	Inglese
Formato	Materiale a stampa
Livello bibliografico	Monografia

Nota di contenuto

Part 1. Importance and Model -- Chapter 1. Financial Market Design and Agent-Based Model -- Chapter 2. Base Model for Financial Market Design -- Part 2. Cases -- Chapter 3. Regulations/Rules -- Chapter 4. AI Traders/High Frequency Trades -- Chapter 5. New Financial Exchanges for High-Speed Era -- Chapter 6. Nature of Financial Market Phenomena -- Chapter 7. Active and Passive Funds -- Part 3. Summary and difficulty of this field -- Chapter 8. Summary and Difficulties of this Field.

Sommario/riassunto

This is the first book to focus on designing a financial market that works well, and that includes making and/or modulating detailed regulations and/or rules, by a computer simulation of an agent-based artificial financial market model (ABAFMM). The design of a financial market is very important for the development and maintenance of an advanced economy, but designing it is not easy because changes in detailed rules, even those that seem trivial, sometimes have unexpectedly large impacts and side effects in a financial market, which is a complex system. Traditional economics cannot treat a financial market as a complex system in which micro–macro interaction and feedback loops have played essential roles, because traditional economics can only treat macrophenomena and micro processes separately. ABAFMM can do it, however. This book explains, first, why ABAFMMs are needed to design financial markets and which models have good features. Following that explanation, the book discusses how to build the models. Then, cases of recent studies and their contributions are shown, and finally, the difficulties of researchers in this field are considered. This book is expected to facilitate the design of more ABAFMMs to contribute to creating financial markets that will further develop and maintain advanced economies.
