Econophysics Of Order-driven Markets

The primary goal of the book is to present the ideas, research findings, discussions and debates of active researchers from varied communities (physicists, economists, mathematicians, financial engineers) working in the field of "Econophysics", who have recently been quite successful in modelling and analyzing various financial systems like trading, banking, stock and other order-driven markets. The studies include the relevant mechanisms in order-driven markets that lead to the observed statistical regularities ("stylized facts") of price statistics, and the network-based approaches related to realistic behaviors of financial markets, in particular issues such as systemic risk, inter-market competition, etc. The leading researchers in these fields (see workshop web page) will report on their recent work and also review the contemporary literature. Some historical perspectives, comments and debates on recent issues in Econophysics research will also be included. EAN/ISBN : 9788847017665 Publisher(s): Springer, Berlin, Springer, Milan Format: ePub/PDF Author(s): Chakrabarti, Bikas K. - Abergel, Frdric - Chakraborti, Anirban