

# Agent-based Approaches In Economic And Social Complex Systems Vi

[DOWNLOAD HERE](#)

1;Agent-Based Approaches in Economic and Social Complex Systems VI;1 1.1;Preface ;5  
1.2;Committees and Chairs of AESCS 09 ;7 1.3;Contents ;9 1.4;Part I Agent-Based Financial Markets;11  
1.4.1;Comprehensive Analysis of Information Transmission Among Agents: Similarity and Heterogeneity of Collective Behavior;12 1.4.1.1;1 Introduction;12 1.4.1.2;2 Literature Survey;14 1.4.1.3;3 Model and Methods;15 1.4.1.4;4 Empirical Analysis;18 1.4.1.5;5 Conclusions;25 1.4.1.6;References;26  
1.4.2;Examining the Effects of Traders' Overconfidence on Market Behavior;27 1.4.2.1;1 Introduction;27  
1.4.2.2;2 The Model;29 1.4.2.2.1;2.1 Market Structure;29 1.4.2.2.2;2.2 Learning of Traders;30 1.4.2.3;3 Simulations;32 1.4.2.4;4 Conclusion;38 1.4.2.5;References;38 1.5;Part II Financial Forecasting and Investment;40 1.5.1;Short Time Correction to Mean Variance Analysis in an Optimized Two-Stock Portfolio;41 1.5.1.1;1 Introduction;41 1.5.1.2;2 Mean-Variance Analysis for the Long Time Scale;43  
1.5.1.3;3 Short Term Correction;44 1.5.1.4;4 Decision Mechanism;45 1.5.1.5;5 Simulation Result;46  
1.5.1.6;6 Conclusion;50 1.5.1.7;References;50 1.5.2;Exchange Rate Forecasting with Hybrid Genetic Algorithms;52 1.5.2.1;1 Introduction;52 1.5.2.2;2 Methodology and Data Description;54 1.5.2.2.1;2.1 Genetic Algorithms;54 1.5.2.2.2;2.2 Particle Swarm Optimization;55 1.5.2.2.3;2.3 Back Propagation Network;56 1.5.2.2.4;2.4 Variables and Data Normalization;57 1.5.2.3;3 Experiment Design;57 1.5.2.4;4 Experiment Results;59 1.5.2.4.1;4.1 Comparing the Forecasting Results by Three Criteria;59  
1.5.2.4.2;4.2 Comparison of the Forecast Results by Monthly Exchange Rate;61 1.5.2.5;5 Conclusion and Suggestions;62 1.5.2.6;References;62 1.6;Part III Cognitive Modeling of Agents;64 1.6.1;Learning Backward Induction: A Neural Network Agent Approach;65 1.6.1.1;1 Introduction;65 1.6.1.2;2 Methodology;66 1.6.1.2.1;2.1 The Class of Games ;66 1.6.1.2.2;2.2 Introduction to Neural Networks;67  
1.6.1.2.3;2.3 Simulations, Models and Heuristics;69 1.6.1.2.4;2.4 Performance Testing;70 1.6.1.3;3 Results;71 1.6.1.3.1;3.1 Comparison of NN Topologies;71 1.6.1.3.2;3.2 Comparison of NNs to Standard Classification Algorithms and Heuristics;71 1.6.1.3.3;3.3 Detailed Analysis of bold0mu mumu equation1 Agents' Performance;73 1.6.1.3.4;3.4 Subgame and Truncation Consistency ;73 1.6.1.3.5;3.5 Agent

Heterogeneity;74 1.6.1.4;4 Conclusion;74 1.6.1.5;A Technical Presentation of the NN Backpropagation Algorithm;75 1.6.1.6;References;77 1.6.2;Cognitive-Costed Agent Model of the Microblogging Network;78 1.6.2.1;1 Introduction;78 1.6.2.2;2 Data Analysis;79 1.6.2.3;3 Model;82 1.6.2.3.1;3.1 Simple Reciprocal Model;82 1.6.2.3.2;3.2 Reciprocal Model with Cognitive Cost;83 1.6.2.4;4 Discussion and Conclusions;86 1.6.2.5;References;87 1.7;Part IV Complexity and Policy Analysis;88 1.7.1;Landscape Analysis of Possible Outcomes;89 1.7.1.1;1 Introduction;89 1.7.1.2;2 Landscape Analysis of Possible Outcomes;91 1.7.1.3;3 Case Example;93 1.7.1.3.1;3.1 Model;93 1.7.1.3.1.1;3.1.1 Sales Division and Salespersons;93 1.7.1.3.1.2;3.1.2 Organizational Behavior;94 1.7.1.3.1.3;3.1.3 Evaluation System;94 1.7.1.3.1.4;3.1.4 Organizational Learning;94 1.7.1.3.2;3.2 Simulation;95 1.7.1.3.2.1;3.2.1 Verification and Validation;95 1.7.1.3.2.2;3.2.2 Experimental Design;95 1.7.1.3.2.3;3.2.3 Result;96 1.7.1.4;4 Discussion;97 1.7.1.4.1;4.1 Analysis of Uncertainties;97 1.7.1.4.2;4.2 Evaluation and Scope;98 1.7.1.5;5 Summary and Future Study;99 1.7.1.6;References;99 1.7.2;The Flow of Information Through People's Network and Its Effect on Japanese Public Pension System;101 1.7.2.1;1 Introduction;101 1.7.2.2;2 Basics;102 1.7.2.2.1;2.1 The Function for Agent to Agent Interactions;102 1.7.2.2.2;2.2 Three Basic Network Models;105 1.7.2.3;3 Choice of Network Model that Fit Well in Real People's Network;105 1.7.2.4;4 Put the Information on the Agent-to-Agent Network;107 EAN/ISBN : 9784431539070 Publisher(s): Springer, Berlin, Springer Japan Format: ePub/PDF Author(s): Chen, Shu-Heng - Terano, Takao - Yamamoto, Ryuichi

[DOWNLOAD HERE](#)

Similar manuals: