Classical Econophysics

W. Paul Cockshott, Allin F. Cottrell, Gregory J. Michaelson, Ian P. Wright and Victor M. Yakovenko



Routledge Advances in Experimental and Computable Economics

Ana Cordeiro dos Santos

Classical Econophysics Allin F. Cottrell, Paul Cockshott, Gregory John Michaelson, Ian P. Wright, Victor Yakovenko, 2009-06-02 This book sets out to address some basic questions drawing from classical political economy and information theory and using an econophysics methodology What is information Why is it valuable What is the relationship between money and information The Story of Econophysics Kishore Chandra Dash, 2019-08-22 This book will appeal to the lay reader with an interest in the history of what is today termed Econophysics looking at various works throughout the ages that have led to the emergence of this field It begins with a discussion of the philosophers and scientists who have contributed to this discipline before moving on to considering the contributions of different institutions books journals and conferences in nurturing the subject Computable Foundations for Economics K. Vela Velupillai, 2012-07-26 Computable Foundations for Economics is a unified collection of essays some of which are published here for the first time and all of which have been updated for this book on an approach to economic theory from the point of view of algorithmic mathematics By algorithmic mathematics the author means computability theory and constructive mathematics This is in contrast to orthodox mathematical economics and game theory which are formalised with the mathematics of real analysis underpinned by what is called the ZFC formalism i e set theory with the axiom of choice This reliance on ordinary real analysis and the ZFC system makes economic theory in its current mathematical mode completely non algorithmic which means it is numerically meaningless. The book provides a systematic attempt to dissect and expose the non algorithmic content of orthodox mathematical economics and game theory and suggests a reformalization on the basis of a strictly rigorous algorithmic mathematics. This removes the current schizophrenia in mathematical economics and game theory where theory is entirely divorced from algorithmic applicability for experimental and computational exercises The chapters demonstrate the uncomputability and non constructivity of core areas of general equilibrium theory game theory and recursive macroeconomics The book also provides a fresh look at the kind of behavioural economics that lies behind Herbert Simon s work and resurrects a role for the noble classical traditions of induction and verification viewed and formalised now algorithmically It will therefore be of particular interest to postgraduate students and researchers in algorithmic economics game theory and classical behavioural economics The Social Epistemology of Experimental Economics Ana Cordeiro dos Santos, 2009-09-11 Any experimental field consists of preparing special conditions for examining interesting objects for research So naturally the particular ways in which scientists prepare their objects determine the kind and the content of knowledge produced This book provides a framework for the analysis of experimental practices the Social Epistemology of Experiment that incorporates both the material and the social dimensions of knowledge production The Social Epistemology of Experiment is applied to experimental economics and in so doing it introduces the epistemic role of the participation of human subjects in experiments and the causal efficacy of institutions in constraining and enabling human behaviour It also

develops the role of the social and socially established practices in overcoming the methodological difficulties associated with experimenting with humans subjects in the social sciences as well as the effect of scientists interventions in the laboratory worlds This book provides an historical and contextualized account of the emergence of experimental economics the methodological discussions that have informed and constituted it its main research programmes and stylized facts The analysis of its three main research programmes market experiments game theory experiments and individual decision making experiments shows how economics experiments are particularly tailored to produce knowledge about market institutions and individual behaviour in contexts where there might be conflicts of individual and social goals and also about the processes of individual decision making Economic Literacy and Money Illusion Helena Chytilova, 2017-07-14 The concept of money illusion a recently resurrected phenomenon of behavioral economics is a real fact of economic life the potential role of which should no longer be dismissed Despite money illusion being utterly suppressed by mainstream economists small deviations from rationality together with trends in behavioral economics alleviate the denial of money illusion induced by the rational expectations revolution This book argues that money illusion seems to be a ubiquitous phenomenon affecting various areas such as financial markets housing markets labor markets consumption saving decisions and even development at the aggregate level induced by coordination issues Furthermore in light of the educational efforts of central banks and other institutions it is worth considering whether solid economic training would provide guidance for the public regarding their decision making and thereby alleviate the effects of money illusion. The emerging field of experimental economics provides a unique opportunity for us to verify the presence of money illusion Specifically attention is devoted to the experimental investigation of reduction in the direct and indirect effects of money illusion with respect to the level of economic literacy acquired through economic education Economic Literacy and Money Illusion will be of interest to the general audience and to those who are interested in behavioral economics economics education and experimental economics as well as to policy makers and institutions Last but not least it will help develop students interest in alternative economic theories NB The research and writing of this book was made possible with the support of the University of Economics Prague Faculty of Economics Department of Economics **Contemporary Kinetic Theory of Matter** J. R. Dorfman, Henk van Beijeren, T. R. Kirkpatrick, 2021-06-24 A thorough examination of kinetic theory and its successes in understanding and describing irreversible phenomena in physical systems A Computational Model of Industry Dynamics Myong-Hun Chang, 2015-01-09 The economics literature on industry dynamics contains a wide array of empirical works identifying a set of stylized facts There have been several attempts at constructing analytical models to explain some of these regularities These attempts are highly stylized and limited in scope to keep the analyses tractable A general model of industry evolution capable of generating firm and industry behaviour that can match the data is needed This book endeavours to explain many well documented aspects of the evolution of industries over time It uses an agent based computational model in which

artificial industries are created and grown to maturity in silico While the firms in the model are assumed to have bounded rationality they are nevertheless adaptive in the sense that their experience based R D efforts allow them to search for improved technologies Given a technological environment subject to persistent and unexpected external shocks the computationally generated industry remains in a perennial state of flux The main objective of this study is to identify patterns that exist in the movements of firms as the industry evolves over time along the steady state in which the measured behaviour of the firms and the industry stochastically fluctuate around steady means The computational model developed in this book is able to replicate many of the stylized facts from the empirical industrial organization literature particularly as the facts pertain to the dynamics of firm entry and exit Furthermore the model allows examination of cross industry variations in entry and exit patterns by systematically varying the characteristics of the market and the technological environment within which the computationally generated industry evolves The model demonstrates that the computational approach based on boundedly rational agents in a dynamic setting can be useful and effective in carrying out both positive and normative economic analysis Agent-Based Computational Economics Shu-Heng Chen, 2017-09-19 This book aims to answer two questions that are fundamental to the study of agent based economic models what is agent based computational economics and why do we need agent based economic modelling of economy This book provides a review of the development of agent based computational economics ACE from a perspective on how artificial economic agents are designed under the influences of complex sciences experimental economics artificial intelligence evolutionary biology psychology anthropology and neuroscience This book begins with a historical review of ACE by tracing its origins From a modelling viewpoint ACE brings truly decentralized procedures into market analysis from a single market to the whole economy This book also reviews how experimental economics and artificial intelligence have shaped the development of ACE For the former the book discusses how ACE models can be used to analyse the economic consequences of cognitive capacity personality and cultural inheritance For the latter the book covers the various tools used to construct artificial adaptive agents including reinforcement learning fuzzy decision rules neural networks and evolutionary computation This book will be of interest to graduate students researching computational economics experimental economics behavioural economics and research methodology Neuroscience and the Economics of Decision Making Alessandro Innocenti, Angela Sirigu, 2013-06-19 In the last two decades there has been a flourishing research carried out jointly by economists psychologists and neuroscientists This meltdown of competences has lead towards original approaches to investigate the mental and cognitive mechanisms involved in the way the economic agent collects processes and uses information to make choices This research field involves a new kind of scientist trained in different disciplines familiar in managing experimental data and with the mathematical foundations of decision making The ultimate goal of this research is to open the black box to understandthe behavioural and neural processes through which humans set preferences and translate these behaviours into optimal choices

This volume intends to bring forward new results and fresh insights into this matter *Computational Intelligence Techniques for Trading and Investment* Christian Dunis, Spiros Likothanassis, Andreas Karathanasopoulos, Georgios Sermpinis, Konstantinos Theofilatos, 2014-03-26 Computational intelligence a sub branch of artificial intelligence is a field which draws on the natural world and adaptive mechanisms in order to study behaviour in changing complex environments This book provides an interdisciplinary view of current technological advances and challenges concerning the application of computational intelligence techniques to financial time series forecasting trading and investment The book is divided into five parts The first part introduces the most important computational intelligence and financial trading concepts while also presenting the most important methodologies from these different domains The second part is devoted to the application of traditional computational intelligence techniques to the fields of financial forecasting and trading and the third part explores the applications of artificial neural networks in these domains The fourth part delves into novel evolutionary based hybrid methodologies for trading and portfolio management while the fifth part presents the applications of advanced computational intelligence modelling techniques in financial forecasting and trading This volume will be useful for graduate and postgraduate students of finance computational finance financial engineering and computer science Practitioners traders and financial analysts will also benefit from this book

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