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

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Classical Econophysics Allin F. Cottrell, Paul Cockshott, Gregory John Michaelson, Ian P. Wright, Victor Yakovenko, 2009-06-02 This monograph examines the domain of classical political economy using the methodologies developed in recent years both by the new discipline of econo physics and by computing science This approach is used to re examine the classical subdivisions of political economy production exchange distribution and finance The book begins by examining the most basic feature of economic life production and asks what it is about physical laws that allows production to take place How is it that human labour is able to modify the world It looks at the role that information has played in the process of mass production and the extent to which human labour still remains a key resource The Ricardian labour theory of value is re examined in the light of econophysics presenting agent based models in which the Ricardian theory of value appears as an emergent property The authors present models giving rise to the class distribution of income and the long term evolution of profit rates in market economies Money is analysed using tools drawn both from computer science and the recent Chartalist school of financial theory Covering a combination of techniques drawn from three areas classical political economy theoretical computer science and econophysics to produce models that deepen our understanding of economic reality this new title will be of interest to higher level doctoral and research students as well as scientists working in the field Classical Econophysics Allin F. Cottrell, Paul Cockshott, Gregory John Michaelson, Ian P. Wright, Victor of econophysics 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 The Social Epistemology of Experimental Economics Ana Cordeiro game theory and classical behavioural economics dos Santos, 2009-09-11 This book develops a framework for the analysis of scientific experimentation and applies it to the experimental field of economics looking at the epistemic role of the participation of human subjects in economics 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 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 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 Kinetic theory provides a microscopic description of many observable macroscopic processes and has a wide range of important applications in physics astronomy chemistry and engineering This powerful theoretical framework allows a quantitative treatment of many non equilibrium phenomena such as transport processes in classical and quantum fluids This book describes in detail the Boltzmann equation theory obtained in both traditional and modern ways Applications and generalizations describing non equilibrium processes in a variety of systems are also covered including dilute and moderately dense gases particles in random media hard sphere crystals condensed Bose Einstein gases and granular materials

Fluctuation phenomena in non equilibrium fluids and related non analyticities in the hydrodynamic equations are also discussed in some detail A thorough examination of many topics concerning time dependent phenomena in material systems Neuroscience and the Economics of this book describes both current knowledge as well as future directions of the field 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 **The British National Bibliography** Arthur James Wells, 2009 **Routledge Advances in Experimental and Computable Economics**, 2004 **Economics Lab** Daniel Friedman, Alessandra Cassar, Reinhard Selten, 2004 This textbook sketches the history of experimental economics before moving on to describe how to set up an economics experiment and to survey selected applications and the latest methods Experimental Econophysics Ji-Ping Huang, 2014-08-05 Experimental Econophysics describes the method of controlled human experiments which is developed by physicists to study some problems in economics or finance namely stylized facts fluctuation phenomena herd behavior contrarian behavior hedge behavior cooperation business cycles partial information risk management and stock prediction

Experimental econophysics together with empirical econophysics are two branches of the field of econophysics The latter one has been extensively discussed in the existing books while the former one has been seldom touched In this book the author will focus on the branch of experimental econophysics Empirical econophysics is based on the analysis of data in real markets by using some statistical tools borrowed from traditional statistical physics Differently inspired by the role of controlled experiments and system modelling for computer simulations and or analytical theory in developing modern physics experimental econophysics specially relies on controlled human experiments in the laboratory producing data for analysis together with agent based modelling for computer simulations and or analytical theory with an aim at revealing the general cause effect relationship between specific parameters and emergent properties of real economic financial markets This book covers the basic concepts experimental methods modelling approaches and latest progress in the field of experimental econophysics Experimental Economics ,2007 **Handbook of Experimental Economics Results** Charles R. Plott, Vernon L. Smith, 2008-08-21 Experimental methods in economics respond to circumstances that are not completely dictated by accepted theory or outstanding problems While the field of economics makes sharp distinctions and produces precise theory the work of experimental economics sometimes appear blurred and may produce results that vary from strong support to little or partial support of the relevant theory At a recent conference a question was asked about where experimental methods might be more useful than field methods Although many cannot be answered by experimental methods there are questions that can only be answered by experiments Much of the progress of experimental methods involves the posing of old or new questions in a way that experimental methods can be applied. The title of the book reflects the spirit of adventure that experimentalists share and focuses on experiments in general rather than forcing an organization into traditional categories that do not fit The emphasis reflects the fact that the results do not necessarily demonstrate a consistent theme but instead reflect bits and pieces of progress as opportunities to pose questions become recognized This book is a result of an invitation sent from the editors to a broad range of experimenters asking them to write brief notes describing specific experimental results The challenge was to produce pictures and tables that were self contained so the reader could understand quickly the essential nature of the experiments and the results Econophysics & Economics of Games, Social Choices and Quantitative Techniques Banasri Basu, Bikas K. Chakrabarti, Satya R. Chakravarty, Kausik Gangopadhyay, 2010-06-01 The combined efforts of the Physicists and the Economists in recent years in analyzing and modelling various dynamic phenomena in monetary and social systems have led to encouraging developments generally classified under the title of Econophysics These developments share a common ambition with the already established field of Quantitative Economics This volume intends to offer the reader a glimpse of these two parallel initiatives by collecting review papers written by well known experts in the respective research frontiers in one cover This massive book presents a unique combination of research papers contributed almost equally by Physicists and Economists Additional contributions from

Computer Scientists and Mathematicians are also included in this volume The book consists of two parts the first part concentrates on Econophysics problems and the second part stresses on various quantitative issues in Economics Both parts specialize on frontier problems in Games and Social Choices The Handbook of Experimental Economics, Volume 2 John H. Kagel, Alvin E. Roth, 2016-09-20 An indispensable survey of new developments and results in experimental economics When The Handbook of Experimental Economics first came out in 1995 the notion of economists conducting lab experiments to generate data was relatively new Since then the field has exploded This second volume of the Handbook covers some of the most exciting new growth areas in experimental economics presents the latest results and experimental methods and identifies promising new directions for future research Featuring contributions by leading practitioners the Handbook describes experiments in macroeconomics charitable giving neuroeconomics other regarding preferences market design political economy subject population effects gender effects auctions and learning and the economics of small decisions Contributors focus on key developments and report on experiments highlighting the dialogue between experimenters and theorists While most of the experiments consist of laboratory studies the book also includes several chapters that report extensively on field experiments related to the subject area studied Covers exciting new growth areas in experimental economics Features contributions by leading experts Describes experiments in macroeconomics charitable giving neuroeconomics market design political economy gender effects auctions and more Highlights the dialogue by experimenters with theorists and each other Includes several chapters covering field experiments related to the subject area studied

Econophysics Gheorghe Săvoiu, Ion Iorga Simăn, 2012-11-27

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