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Review Articles

Econophysics review: II. Agent-based models

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Abstract

This article is the second part of a review of recent empirical and theoretical developments usually grouped under the heading Econophysics. In the first part, we reviewed the statistical properties of financial time series, the statistics exhibited in order bo returns. This second p ent-based modelin ified three represen ields of behavio developed agent re. Second, kinet g wealth distribut by reviewin

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Notes

†Security Exchange Commission.

†Computer Assisted Trading System.

†National Market System.

‡Markets in Financial Instruments Directive.

†Encyclopædia Britannica. Retrieved 17 June 2010 from Encyclopædia Britannica Online.

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The Statistical Signature of Pervasive Competition on Wage and Salary Incomes

Source: Informa UK Limited

Statistical mechanics of money

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Crowd effects and volatility in markets with competing agents

Source: Elsevier BV

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SABCEMM: A Simulator for Agent-Based Computational Economic Market Models

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On the role of confinement

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Whom Or What Does the Representative Individual Represent

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Methods of solution and application to the Bennati-Dragulescu-Yakovenko (BDY) game

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Wealth Distributions in Models of Capital Exchange

Source: Springer Science and Business Media LLC

VOLATILITY CLUSTERING IN FINANCIAL MARKETS: A MICROSIMULATION OF INTERACTING AGENTS

Source: World Scientific Pub Co Pte Lt

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Using an artificial financial market for studying a cryptocurrency market

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Financial Variables, Market Transactions, and Expectations as Functions of Risk

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Kinetic Equations Modelling Wealth Redistribution: A Comparison of Approaches

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More statistical properties of order books and price impact

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Gamma-distribution and wealth inequality

Source: arXiv

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Multiplicative processes and power laws
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The Variation of Certain Speculative Prices
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Temporal evolution of the "thermal" and "superthermal" income classes in the USA during 1983-2001
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Power Laws are Logarithmic Boltzmann Laws
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Influence of saving propensity on the power-law tail of the wealth distribution
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Hydrodynamics from kinetic models of conservative economies
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Chapter 24 Agent-based Computational Finance
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