SARDEGNA RICERCHE

LAB Open Source

SARDEGNA DISTRICT

COMPLEX MARKETS
EU STREP project nr 516446

EURACE
EU STREP project nr 035086

Workshop on Complexity and Agent-based Models in Economics and Finance

Pula (Cagliari) – October, 24th, 2008

Preliminary Program

Statistics and GameTheory			
9:15	Wecome to participants and introduction to the Workshop	M. Salmon and M. Marchesi	
9:30	Testing distributional assumptions; an L moment approach	M. Salmon and B.M. Chu	University of Warwick
9:55	The Good, the Bad and the Ugly: analysing Forecasting Behaviour within Quantal Response Framework with Missclassification	I. Nolte, S. Nolte and W. Pohlmeier	University of Warwick
10:20	Negotiations: from theory to experiments	A. Kirman, E. Tanimura and S. Thoron	GREQAM, University of Aix-Marseille
10:45	Born under a lucky star	A. Kirman* M. Marsili**, and N. Hanaki+	* GREQAM, University of Aix-Marseille ** ICTP Trieste + University of Tsukuba
11:15	Coffee Break		
Networks			
11:40	Network Hierarchy in Kirman's Ant Model: Fund Investments Can Create Risks	S. Alfarano, M. Milakovic and M. Raddant	University of Kiel
12:10	How relevant are features for network structure?	M. Marsili	Abdus Salam Int. Centre for Theoretical Physics, Trieste.
12:40	The Small Core of the German Corporate Board Network	S. Alfarano, M. Milakovic and T. Lux	University of Kiel
13:10	Lunch		

Financial Markets			
14:30	Open Source Frameworks for Multi_Agent Modelling and Simulation of Economic Systems	F. Scarpa*, S. Ecca, R. Quaresima+, R. Tonelli+, I. Turnu+	* Open Source Software Lab – Sardegna Ricerche + University of Cagliari
14:55	Portfolio Traders Interacting through an Automated System: Price Behavior, Market Liquidity, and Learning	A. Consiglio	University of Palermo
15:20	Triangular Arbitrage- myth or reality	R. Kozhan, W.W. Tham and M. Salmon	University of Warwick
15:45	Coffee Break		
Financial Markets and Other Markets			
16:10	An agent-based computational model of an electricity market	S. Cincotti and E. Guerci	University of Genoa
16:35	Learning in a credit economy	T. Assenza, M. Berardi	University of Amsterdam
17:00	Testing a market simulation model based on multi-agent framework	S. Ecca*, M. Locci*, F. Pani*, S. Pinna*, F. Scarpa+	* University of Cagliari + Open Source Software Lab – Sardegna Ricerche
17:25	Workshop Conclusions		

The Workshop is organized by:

- Distretto ICT Sardinia, Lab for Open Source Software
- E.U. STREP Project 516446 COMPLEX MARKETS, “Financial Markets and Complexity: Uncertainty, Heterogeneous Micro Agents and Aggregate Outcomes”
- E.U. STREP Project 035086 EURACE “An Agent-Based software platform for European economic policy design with heterogeneous interacting agents: new insights from a bottom up approach to economic modelling and simulation”