

Economics as an Agent-Based Complex System



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Economics As An Agentbased Complex System

H. Deguchi



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fields dealing with social activities This book includes selected papers presented at the Eighth International Workshop on Agent Based Approaches in Economic and Social Complex Systems held in Tokyo Japan in 2013 At the workshop 23 reviewed full papers were presented and of those 13 were selected to be included in this volume *Agent-Based Approaches in Economic and Social Complex Systems V* Takao Terano,Hajime Kita,Shingo Takahashi,Hiroshi Deguchi,2009-04-14 Agent based modeling simulation is an emergent approach to the analysis of social and economic systems It provides a bottom up experimental method to be applied to social sciences such as economics management sociology and politics as well as some engineering fields dealing with social activities This book includes selected papers presented at the Fifth International Workshop on Agent Based Approaches in Economic and Social Complex Systems held in Tokyo in 2007 It contains two invited papers given as the plenary and invited talks in the workshop and 21 papers presented in the six regular sessions Organization and Management Fundamentals of Agent Based and Evolutionary Approaches Production Services and Urban Systems Agent Based Approaches to Social Systems and Market and Economics I and II The research presented here shows the state of the art in this rapidly growing field **Agent-Based Models in Economics** Domenico Delli Gatti,Giorgio Fagiolo,Mauro Gallegati,Matteo Richiardi,Alberto Russo,2018-03-22 In contrast to mainstream economics complexity theory conceives the economy as a complex system of heterogeneous interacting agents characterised by limited information and bounded rationality Agent Based Models ABMs are the analytical and computational tools developed by the proponents of this emerging methodology Aimed at students and scholars of contemporary economics this book includes a comprehensive toolkit for agent based computational economics now quickly becoming the new way to study evolving economic systems Leading scholars in the field explain how ABMs can be applied fruitfully to many real world economic examples and represent a great advancement over mainstream approaches The essays discuss the methodological bases of agent based approaches and demonstrate step by step how to build simulate and analyse ABMs and how to validate their outputs empirically using the data They also present a wide set of applications of these models to key economic topics including the business cycle labour markets and economic growth *Agent-Based Approaches in Economic and Social Complex Systems IV* T. Terano,H. Kita,H. Deguchi,K. Kijima,2007-12-27 Agent Based Modeling Simulation ABM ABS is an emerging field that enables bottom up and experimental analysis in social sciences such as economics management sociology and politics The chapters of this book are the selected papers from those presented the Third International Workshop on Agent Based Approaches in Economic and Social Complex Systems held in Tokyo Japan in 2005 Articles in this book covers methodological issues computational model software combination with gaming simulation and real world applications to economic management organizational and social issues *Agent-Based Approaches in Economic and Social Complex Systems VII* Tadahiko Murata,Takao Terano,Shingo Takahashi,2013-05-14 Agent based modeling simulation is an emergent approach to the analysis of social and economic systems It provides a bottom up experimental method to be applied to social sciences

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Complex Systems Modeling and Simulation in Economics and Finance Shu-Heng Chen,Ying-Fang Kao,Ragupathy Venkatachalam,Ye-Rong Du,2018-11-20 This title brings together frontier research on complex economic systems heterogeneous interacting agents bounded rationality and nonlinear dynamics in economics The book contains the proceedings of the CEF2015 21st Computing in Economics in Finance held 20-22 June 2015 in Taipei Taiwan and addresses some of the important driving forces for various emergent properties in economies when viewed as complex systems The breakthroughs reported in this book are a result of an interdisciplinary approach and simulation remains the unifying theme for these papers as they deal with a wide range of topics in economics The text is a valuable addition to the efforts in

promoting the complex systems view in economic science The computational experiments reported in the book are both transparent and replicable *Complex System Modeling and Simulation in Economics and Finance* is useful for graduate courses of complex systems with particular focus on economics and finance At the same time it serves as a good overview for researchers who are interested in the topic

Complex Agent-Based Models Mauro Gallegati, 2018-09-19 This book offers a thorough introduction to the highly promising complex agent based approach to economics in which agent based models ABMs are used to represent economic systems as complex and evolving systems composed of heterogeneous agents of limited rationality who interact with each other generating the system's emergent properties in the process This approach represents a response to the limitations of the dominant theory in economics which does not consider the possibility of a major crisis and to the inability of dynamic stochastic general equilibrium theory to generate empirically falsifiable propositions In the new perspective the focus is on identifying the elements of instability rather than the triggering event As the theory of complexity demonstrates the interactions of heterogeneous agents produce non linearity this puts an end to the age of certainties With ABMs the methodology is from the bottom up The individual parameters and their distribution are estimated and then evaluated to verify whether aggregate regularities emerge on the whole In short not only micro but also meso and macro empirical validation are employed Moreover it shows that the mantra of growth should be supplanted by the concept of a growth Given its depth of coverage the book will enable students at the undergraduate and Master's level to gain a firm grasp of this important emerging approach This book is flower blossomed by one of the two greatest Italian economists Bruce Greenwald Columbia University The author's the ABM prophet's thoughts on economics have been at the forefront of the world Without a firm belief in and dedication to human society it is impossible to write such a book This is a work of high academic value which can help readers quickly understand the history and current situation of complex economic theory In particular we can understand the basic viewpoints academic status advantages and shortcomings of various schools of economic theory Jie Wu Guangzhou Milestone Software Co China

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Econophysics of Agent-Based Models Frédéric Abergel, Hideaki Aoyama, Bikas K. Chakrabarti, Anirban

Chakraborti, Asim Ghosh, 2013-09-07 The primary goal of this book is to present the research findings and conclusions of physicists economists mathematicians and financial engineers working in the field of Econophysics who have undertaken agent based modelling comparison with empirical studies and related investigations Most standard economic models assume the existence of the representative agent who is perfectly rational and applies the utility maximization principle when taking action One reason for this is the desire to keep models mathematically tractable no tools are available to economists for solving non linear models of heterogeneous adaptive agents without explicit optimization In contrast multi agent models which originated from statistical physics considerations allow us to go beyond the prototype theories of traditional economics involving the representative agent This book is based on the Econophys Kolkata VII Workshop at which many such modelling efforts were presented In the book leading researchers in their fields report on their latest work consider recent developments and review the contemporary literature Agent-Based Simulation: From Modeling Methodologies to

Real-World Applications Takao Terano, Hajime Kita, Toshiyuki Kaneda, Kiyoshi Arai, Hiroshi Deguchi, 2006-06-18 Agent based modeling simulation is an emerging field that uses bottom up and experimental analysis in the social sciences Selected research from that presented at the Third International Workshop on Agent Based Approaches in Economic and Social Complex Systems 2004 held in May 2004 in Kyoto Japan is included in this book The aim of the workshop was to employ the bottom up approach to social and economic problems by modeling simulation and analysis using a software agent This research area is an emerging interdisciplinary field among the social sciences and computer science attracting broad attention because it introduces a simulation based experimental approach to problems that are becoming increasingly complex in an era of globalization and innovation in information technology The state of the art research and findings presented in this book will be indispensable tools for anyone involved in this rapidly growing discipline **Economics for a**

Fairer Society Tim Gooding, 2019-04-23 This Palgrave Pivot presents experiments that reveal core dynamics of trade in a complex system Monetary trade is stripped of all its complications and placed in agent based models a complexity research tool capable of reproducing emergent behaviour and evolution Included are ground breaking repeatable experiments exploring the impact of evolutionary prerequisites empirically present in markets Isolating the core dynamics of trade results in very simple agent based models However decades of complexity research demonstrate that even the simplest systems result in emergent behaviour that is extremely difficult to anticipate Readers who are only familiar with the linear system theories and models used to train almost all undergraduate economics students might be surprised to witness price detaching from supply and demand and extreme poverty and wealth arising in trade systems populated by agents with equal ability and opportunity Watch as empirical evolutionary prerequisites are introduced and price patterns characterising two different markets asset markets and speculative markets emerge irrespective of supply and demand In addition to laying the groundwork of monetary trade in a complex system more complicated models feature mortal reproductive agents Including

living populations in economic models reveal how the complexity characteristics of our market economy are impacting impoverishment and starvation This book invites anyone interested in economics to join the growing ranks of people who are fascinated by the insights offered by complexity research **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 Meeting the Challenge of Social Problems via Agent-Based Simulation T. Terano, H. Deguchi, K. Takadama, 2012-12-06 The series of international workshops on Agent Based Approaches in Economic and Social Complex Systems AESCS is part of the worldwide activities on computational social and organizational sciences The second workshop AESCS 02 focusing on progress of agent based simulation was held in Tokyo in August 2002 AESCS 02 explored the frontiers of the field The importance of cumulative progress was emphasized in discussions of common tasks standard computational models replication and validation issues and evaluation and verification criteria Promoting multidisciplinary work in computational economics organizational science social dynamics and complex systems AESCS 02 brought together researchers from diverse fields This book contains the invited papers by Robert Axtell Shu Heng Chen and Takao Terano along with selected papers collected in three major sections Economic Systems Marketing and Management and Social Systems and Methodology

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