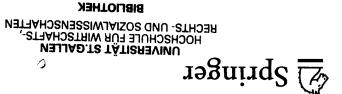
Thomas Lux Stefan Reitz Eleni Samanidou (Eds.)

Nonlinear Dynamics and Heterogeneous Interacting Agents





Contents

Part I Learning in Computational and Laboratory Experiments
The Implementation of the Turing Tournament: A Report Jasmina Arifovic
Expectations Structure in Asset Pricing Experiments Giulio Bottazzi, Giovanna Devetag
Learning in a "Basket of Crabs": An Agent-Based Computational Model of Repeated Conservation Auctions Atakelty Hailu, Steven Schilizzi
On the Benefit of Additional Information in Markets with Heterogeneously Informed Agents - an Experimental Study Jürgen Huber, Michael Kirchler, Matthias Sutter
Part II Games and Strategic Interactions
Crowd Effects in Competitive, Multi-Agent Populations and Networks Neil F. Johnson, Sehyo C. Choe, Sean Gourley, Timothy Jarrett, Pak Ming Hui
Local Minority Game and Emergence of Efficient Dynamic Order
Hiroshi Sato, Akira Namatame
Frank Schweitzer, Robert Mach, Heinz Mühlenbein

XII Contents

Complexity Leads to Benefits: Pareto-Improving Chaos in a Heterogeneous Duopoly Market
Yasuo Nonaka
Part III Innovation, Networks and Learning Dynamics
On Novelty and Heterogeneity Ulrich Witt
'Collective Innovation' in a Model of Network Formation with Preferential Meeting Nicolas Carayol, Pascale Roux
Population Learning in Random Games with Endogenous Network Formation Giorgio Fagiolo, Luigi Marengo, Marco Valente
Growth and Coalition Formation Davide Fiaschi, Pier Mario Pacini
The Topology of Shareholding Networks Stefano Battiston, Diego Garlaschelli, Guido Caldarelli
Part IV Statistical Physics Approaches
A New Model of Labor Dynamics: Ultrametrics, Okun's Law, and Transient Dynamics Masanao Aoki, Hiroshi Yoshikawa
A Finitary Characterization of the Ewens Sampling Formula Domenico Costantini, Ubaldo Garibaldi, Paolo Viarengo
Statistical Properties of Absolute Log-Returns and a Stochastic Model of Stock Markets with Heterogeneous Agents
Taisei Kaizoji
Part V Asset Price Dynamics
Asset Price Dynamics and Diversification with Heterogeneous Agents Carl Chiarella, Roberto Dieci, Laura Gardini

An Asset Pricing Model with Adaptive Heterogeneous Agents and Wealth Effects Carl Chiarella, Xue-Zhong He
The Red Queen Principle and the Emergence of Efficient Financial Markets: An Agent Based Approach Sheri Markose, Edward Tsang, Serafin Martinez Jaramillo
Price Formation in an Artificial Market: Limit Order Book Versus Matching of Supply and Demand Marco Raberto, Silvano Cincotti, Christian Dose, Sergio M. Focardi, Michele Marchesi
Fraudulent Agents in an Artificial Financial Market Enrico Scalas, Silvano Cincotti, Christian Dose, Marco Raberto