

Contents

Editorial: Computational Methods in Economic Dynamics	1
Herbert Dawid and Willi Semmler	
Part I Market Dynamics with Heterogeneous Agents	
Allocative Efficiency and Traders' Protection Under Zero Intelligence Behavior	5
Marco LiCalzi, Lucia Milone, and Paolo Pellizzari	
Using Software Agents to Supplement Tests Conducted by Human Subjects	29
Hyungna Oh and Timothy D. Mount	
Diversification Effect of Heterogeneous Beliefs	57
Xue-Zhong He and Lei Shi	
Can Investors Benefit from Using Trading Rules Evolved by Genetic Programming? A Test of the Adaptive Efficiency of U.S. Stock Markets with Margin Trading Allowed	77
Stan Miles and Barry Smith	
Bankruptcy Prediction: A Comparison of Some Statistical and Machine Learning Techniques	109
Tonatiuh Peña, Serafín Martínez, and Bolanle Abudu	
Part II Dynamic Policy Perspectives	
Testing Institutional Arrangements via Agent-Based Modeling: A U.S. Electricity Market Application	135
Hongyan Li, Junjie Sun, and Leigh Tesfatsion	
Energy Shocks and Macroeconomic Stabilization Policies in an Agent-Based Macro Model	159
Sander van der Hoog and Christophe Deissenberg	

The Impact of Migration on Origin Countries: A Numerical Analysis . .	183
Luca Marchiori, Patrice Pieretti, and Benteng Zou	
An Algorithmic Equilibrium Solution for n-Person Dynamic Stackelberg Difference Games with Open-Loop Information Pattern	197
Philipp Hungerländer and Reinhard Neck	



<http://www.springer.com/978-3-642-16942-7>

Computational Methods in Economic Dynamics

Dawid, H.; Semmler, W. (Eds.)

2011, VIII, 216 p., Hardcover

ISBN: 978-3-642-16942-7