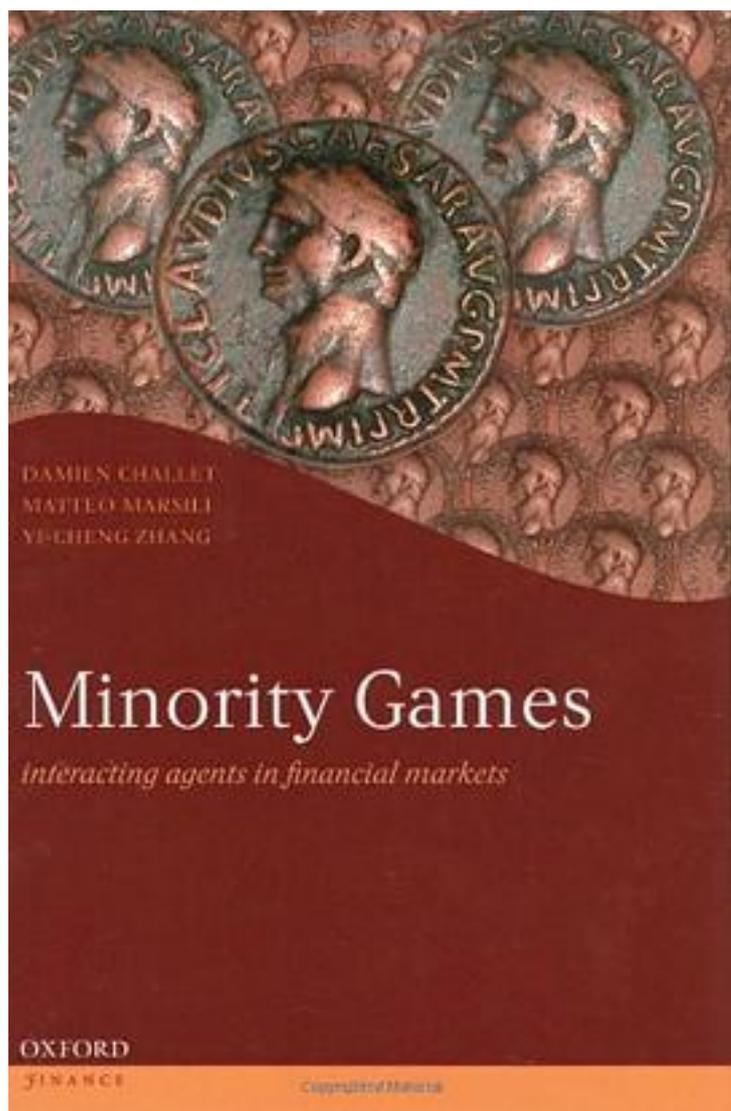


# Minority Games



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著者:Damien Challet

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The Minority Game is a physicist's attempt to explain market behaviour by the interaction between traders. With a minimal set of ingredients and drastic assumptions, this model reproduces market ecology among different types of traders. Its emphasis is on speculative trading and information flow. The book first describes the philosophy lying behind the conception of the Minority Game in 1997, and includes in particular a discussion about the El Farol bar problem. Then it reviews the main steps in later developments, including both the theory and its applications to market phenomena. This book gives a colourful and stylized, but also realistic picture of how financial markets operate.

作者介绍:

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## 标签

物理

复杂系统

博弈

## 评论

上Challet的课，读了一点minority game，书比他课上讲得清楚多了

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## 书评

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