Understanding the complex dynamics of financial markets through microsimulation
Qiu, G.

Citation for published version (APA):
Qiu, G. (2011). Understanding the complex dynamics of financial markets through microsimulation

General rights
It is not permitted to download or to forward/distribute the text or part of it without the consent of the author(s) and/or copyright holder(s), other than for strictly personal, individual use, unless the work is under an open content license (like Creative Commons).

Disclaimer/Complaints regulations
If you believe that digital publication of certain material infringes any of your rights or (privacy) interests, please let the Library know, stating your reasons. In case of a legitimate complaint, the Library will make the material inaccessible and/or remove it from the website. Please Ask the Library: http://uba.uva.nl/en/contact, or a letter to: Library of the University of Amsterdam, Secretariat, Singel 425, 1012 WP Amsterdam, The Netherlands. You will be contacted as soon as possible.
Bibliography


M. Buchanan. This economy does not compute. The New York Times, 1, October, 2008. 30, 48


BIBLIOGRAPHY


125


126


S. Lohr. In modeling risk, the human factor was left out. *The New York Times*, 4 November, 2008. 31


G. Qiu, D. Kandhai, and P. M. A. Sloot. Effects of heterogeneous speculative strategies on the volatility smile: A microsimulation study. *Working paper, University of Amsterdam*, 2010c. 95, 103


B. Rexhepi. The volatility smile dynamics implied by smile-consistent option pricing models and empirical data. *Master Thesis of the University of Amsterdam*, 2008. 14, 16, 22, 23, 24, 120


