Understanding the complex dynamics of financial markets through microsimulation

Qiu, G.

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Publications

Journal Publications

- G. Qiu, D. Kandhai, and P. M. A. Sloot, Understanding the Complex Dynamics of Stock Markets through Cellular Automata, Physical Review E, 75, 2007, 046116.
- G. Qiu, D. Kandhai, N. F. Johnson, and P. M. A. Sloot, Why Do Options Markets Smile? Quantitative Finance (submitted).
- G. Qiu, D. Kandhai, and P. M. A. Sloot, Effects of Heterogeneous Speculative Strategies on the Volatility Smile: A Microsimulation Study (in preparation).
- G. Qiu, D. Kandhai, and P. M. A. Sloot, Exploring Financial Market Complexity through Microsimulation: A Case Study of Option Markets (in preparation).

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- G. Qiu, D. Kandhai, and P. M. A. Sloot, Understanding the Volatility Smile through Microsimulation, presented in Applications of Physics in Financial Analysis, 2007, Lisbon.
- G. Qiu, D. Kandhai, and P. M. A. Sloot, Modeling Options Markets by Focusing on Active Traders, Procedia Computer Science: International Conference on Computational Science, ICCS 2010.