

Beijing China
ESHIA
2009

International Conference on Economic Science with Heterogeneous Interacting Agents, 2009

18~20 June, 2009

Beijing, China

Sponsored by:

ESHIA - Society for Economic Science with Heterogeneous Interacting Agents

National Natural Science Foundation of China

Beijing Normal University

School of Management, Beijing Normal University

Conference Programme

17 June

Time	Programme
17:00~21:00	Conference Registration (In the lobby of Jing-Shi Building)

18 June

Time	Programme
8:00~9:00	Conference Registration (In Ying-Dong Conference hall)
9:00~9:30	Opening Ceremony (Chair: Zeng-Ru Di)
9:30~10:20	Keynote Speech: Mauro Gallegati (Chair: Zeng-Ru Di) Complex Economics: Toward a New Paradigm (ID:77) Mauro Gallegati
10:20~10:40	Tea Break
10:40~11:20	Invited Talk: Tina Yu (Chair: Zeng-Ru Di) Artificial Economic Agents with Heterogeneous Cognitive Capacity and Their Economic Consequences: Study Based on Agent-Based Double Auction Market Simulations (ID: 49) Shu-Heng Chen, Tina Yu
11:20~12:00	Taking Photo
12:00~14:00	Lunch
14:00~14:40	Invited Talk: Wei-Xing Zhou (Chair: Shu-Heng Chen) Modeling Order-Driven Stock Markets with Applications (ID:53) Wei-Xing Zhou, Gao-Feng Gu
14:40~16:00	Session I A: Financial Applications (Chair: Shu-Heng Chen)
14:40~15:00	Scaling and Memory in the Return Intervals of Realized Volatility (ID:41) Fei Ren, Gao-Feng Gu, Wei-Xing Zhou
15:00~15:20	Estimation of HAMS with a Market Maker (ID:24) Carl Chiarella
15:20~15:40	Heterogeneity, Profitability, and Market Clearing Mechanisms in a Simple Asset Pricing Model (ID:56) Natascia Angelini, Roberto Dieci, Franco Nardini
15:40~16:00	Determining the Optimal Market Structure Using Near-Zero Intelligence Traders (ID:22) Xin-Yang Li, Andreas Krause
16:00~16:20	Tea Break
16:20~17:00	Invited Talk: You-Gui Wang (Chair: Matti Estola) Mobility: Measurements and Applications (ID:73) You-Gui Wang
17:00~18:00	Session II A: Macroeconomics (Chair: Matti Estola)
17:00~17:20	The Financial Instability Hypothesis: a Stochastic Microfoundation Framework (ID: 32) Corrado Di Guilmi, Carl Chiarella
17:20~17:40	How to Design Policies for Physical and Human Capital Improvement: a Spatial Agent-Based Analysis (ID:29) Herbert Dawid, Simon Gemkow, Philipp Harting, Michael Neugart

17:40~18:00	The Double Power-Law Behavior of Chinese Firm's Size Distribution (ID:55) Ai-Min Xiong
19:00~20:30	Dinner

19 June

Time	Programme
9:00~9:50	Keynote Speech: Alan Kirman (Chair: Mauro Gallegati) Changing Identity: The Emergence of Social Groups (ID:74) Ulrich Horst, Alan Kirman, Miriam Teschl
9:50~10:50	Session II B: Macroeconomics (Chair: You-Gui Wang)
9:50~10:10	Measuring the Growth and Structural Change of a Multi-Sector Economy (ID:20) Matti Estola
10:10~10:30	The K-Generalized Income Distribution in Agent-Based Models (ID:15) Si-Yan Chen, Mauro Gallegati
10:30~10:50	Innovation, Imitation and Investment Waves Through Local and Global Dynamics (ID: 38) Massimo Ricottilli
10:50~11:10	Tea break
11:10~12:30	Session I B: Financial Applications (Chair: Carl Chiarella)
11:10~11:30	Peculiar Statistical Properties of Chinese Stock Indices in Bull and Bear Market Phases (ID:52) Li Zhao
11:30~11:50	Consensus Investor and Intertemporal Asset Pricing with Heterogeneous Beliefs (ID:13) Carl Chiarella, Xue-Zhong He, Min Zheng
11:50~12:10	Performance of Adaptive Trading Strategies with Different Discount Factors (ID:7) Andreas Krause
12:10~12:30	Dynamic Regimes of a Multi-Agent Stock Market Model (ID: 76) Tong-Kui Yu, Hong-Gang Li
12:30~14:00	Lunch
14:00~14:40	Invited Talk: Xue-Zhong He (Chair: Shu-Heng Chen) A Dynamic Analysis of the Microstructure of Moving Average Rules in a Double Auction Market (ID:12) Carl Chiarella, Xue-Zhong He, Paolo Pellizzari
14:40~16:00	Session III A: Game and Market Dynamics (Chair: Shu-Heng Chen)
14:40~15:00	Agent Based Free Competition Market Build and Simulation Experiments (ID:54) Zhi-Jie Lin, Rong Lan
15:00~15:20	Herd Behavior based on the Market-Directed Resource Allocation Game (ID:51) Gang Wang, Li Zhao
15:20~15:40	Q-Learning Agents in the Extended Duopoly Game (ID:60) Petr Svarc, Natalie Svarcova, Stanislav Kovalcin
15:40~16:00	Modeling Collective Adaptive Agent Design and its Analysis in Barnga Game (ID:65) Yuya Ushida, Kiyohiko Hattori, Keiki Takdama
16:00~16:20	Tea break
16:20~17:40	Session III B: Game and Market Dynamics (Chair: Xue-Zhong He)
16:20~16:40	Heterogeneous Preferences, Decision-Making Capacity, and Phase Transitions in a Complex Adaptive System (ID:61)

	Wei Wang, Yu Chen, Ji-Ping Huang
16:40~17:00	The Influence on System Dynamics of Evolutionary Mix-Game Models by Local Information (ID:28) Han Liu, Xin-Tong Wang, Chao Cui, Cheng-Ling Gou
17:00~17:20	Socio-Dynamic Discrete Choice on Networks (ID:69) Elenna Dugundji
17:20~17:40	Nonstationarity Measure (ID:70) Yi-Ming Ding

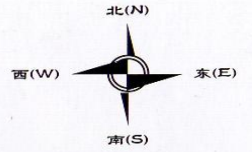
20 June

Time	Programme
9:00~9:50	Keynote Speech: Susumu Yamakage (Chair: Alan Kirman) Multi-Agent Simulation and Empirical Research in International Relations (ID: 71) Susumu YAMAKAGE
9:50~10:00	Short Break
10:00~10:40	Invited Talk: Zhan-Gang Han (Chair: Alan Kirman) How can Heterogeneity emerge from Homogeneity? (ID:78) Zhan-Gang Han
10:40~11:00	Tea Break
11:00~12:20	Session IV: Network and Modeling Approach (Chair: Susumu Yamakage)
11:00~11:20	The Design of Optimal Diffusion Networks (ID:14) Toshihiko Yamamoto, Akira Namatame
11:20~11:40	Understanding the Complexity of Economic System through Heterogeneity and Interaction (ID:25) Guo-Cheng Wang
11:40~12:00	The Proposition and Construction of Industrial Network Theory Based on the View of Complex Network (ID:27) Xiao-Yun Yang, Jing-Jing Wang
12:00~12:20	Referral Hiring, Endogenous Social Networks, and Inequality: An Agent-Based Analysis (ID:30) Michael Neugart, Simon Gemkow
12:20~12:30	Closing Ceremony
12:30~14:00	Lunch
14:00~19:00	Tour to Summer Palace
19:00~20:30	Dinner

- The number is the paper ID in the submission system
- We are going to hold all sessions at **YING-DONG Conference Hall** (Please see the attached map of the campus, The red face)
- Lunches are at the **JING-SHI Building** (Please see the attached map of the campus, The blue face)

北京师范大学平面简图

Beijing Normal University Campus Map



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