

New Economic Windows

Ji-Ping Huang

# Experimental Econophysics

Properties and Mechanisms of  
Laboratory Markets

 Springer

# Experimental Econophysics Properties And Mechanisms Of Laboratory Markets New Economic Windows

**Vernon L. Smith**



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**Experimental Econophysics** Ji-Ping Huang, 2014-08-05 Experimental Econophysics describes the method of controlled human experiments which is developed by physicists to study some problems in economics or finance namely stylized facts fluctuation phenomena herd behavior contrarian behavior hedge behavior cooperation business cycles partial information risk management and stock prediction Experimental econophysics together with empirical econophysics are two branches of the field of econophysics The latter one has been extensively discussed in the existing books while the former one has been seldom touched In this book the author will focus on the branch of experimental econophysics Empirical econophysics is based on the analysis of data in real markets by using some statistical tools borrowed from traditional statistical physics Differently inspired by the role of controlled experiments and system modelling for computer simulations and or analytical theory in developing modern physics experimental econophysics specially relies on controlled human experiments in the laboratory producing data for analysis together with agent based modelling for computer simulations and or analytical theory with an aim at revealing the general cause effect relationship between specific parameters and emergent properties of real economic financial markets This book covers the basic concepts experimental methods modelling approaches and latest progress in the field of experimental econophysics

**The Story of Econophysics** Kishore Chandra Dash, 2019-08-22 This book will appeal to the lay reader with an interest in the history of what is today termed Econophysics looking at various works throughout the ages that have led to the emergence of this field It begins with a discussion of the philosophers and scientists who have contributed to this discipline before moving on to considering the contributions of different institutions books journals and conferences in nurturing the subject

*Economics Lab* Daniel Friedman, Alessandra Cassar, Reinhard Selten, 2004 This textbook sketches the history of experimental economics before moving on to describe how to set up an economics experiment and to survey selected applications and the latest methods

**Experimental Methods** Daniel Friedman, Shyam Sunder, 1994-01-28 Experimental economics is a rapidly growing field of inquiry and there currently exist several textbooks and surveys describing the results of laboratory experiments in economics This primer however is the first hands on guide to the physical aspects of actually conducting experiments in economics It tells researchers teachers and students in economics how to deal with human subjects how to design meaningful laboratory environments how to design experiments how to conduct experiments and how to analyse and report the data It also deals with methodological issues It can be used to structure an undergraduate or graduate course in experimental economics

Experimental Economics Douglas D. Davis, Charles A. Holt, 2021-07-13 A small but increasing number of economists have begun to use laboratory experiments to evaluate economic propositions under carefully controlled conditions Experimental Economics is the first comprehensive treatment of this rapidly growing area of research While the book acknowledges that laboratory experiments are no panacea it argues cogently for their effectiveness in selected situations Covering methodological and procedural

issues as well as theory Experimental Economics is not only a textbook but also a useful introduction to laboratory methods for professional economists Although the authors present some new material their emphasis is on organizing and evaluating existing results The book can be used as an anchoring device for a course at either the graduate or advanced undergraduate level Applications include financial market experiments oligopoly price competition auctions bargaining provision of public goods experimental games and decision making under uncertainty The book also contains instructions for a variety of laboratory experiments

**Designer Markets** Charles R. Plott, 1994      **Advances in Experimental Markets** Timothy N. Cason, Charles Noussair, 2001 Experimental methods are now a mainstream empirical methodology in economics The papers in this volume represent some recent developments in research on experimental markets The articles span a variety of topics related to experimental markets including auctions taxation institutional differences coordination in markets and learning Contributors to the volume include many of the most distinguished researchers in the area

The Handbook of Experimental Economics John H. Kagel, Alvin E. Roth, 1995 This book which comprises eight chapters presents a comprehensive critical survey of the results and methods of laboratory experiments in economics The first chapter provides an introduction to experimental economics as a whole with the remaining chapters providing surveys by leading practitioners in areas of economics that have seen a concentration of experiments public goods coordination problems bargaining industrial organization asset markets auctions and individual decision making The work aims both to help specialists set an agenda for future research and to provide nonspecialists with a critical review of work completed to date Its focus is on elucidating the role of experimental studies as a progressive research tool so that wherever possible emphasis is on series of experiments that build on one another The contributors to the volume Colin Camerer Charles A Holt John H Kagel John O Ledyard Jack Ochs Alvin E Roth and Shyam Sunder adopt a particular methodological point of view the way to learn how to design and conduct experiments is to consider how good experiments grow organically out of the issues and hypotheses they are designed to investigate

**Papers in Experimental Economics** Vernon L. Smith, 1991-11-29 A collection of the major papers of Vernon L Smith the main creator of the new field of experimental economics

*Bubbles and Crashes in Experimental Asset Markets* Stefan Palan, 2009-10-03 This book describes a laboratory experiment designed to test the causes and properties of bubbles in financial markets and explores the question whether it is possible to design markets which avoid such bubbles and crashes In the experiment subjects were given the opportunity to trade in a stock market modeled after the seminal work of Smith et al 1988 To account for the increasing importance of online betting sites subjects were also allowed to trade in a digital option market The outcomes shed new light on how subjects form and update their expectations placing special emphasis on the bounded rationality of investors Various analytical bubble measures found in the literature are collected calculated classified and presented for the first time The very interesting new bubble measures Dispersion Ratio Overpriced Transactions and Underpriced Transactions are developed making the book an important step

towards the research goal of preventing bubbles and crashes in financial markets

**Experimental Economics** Nicholas Bardsley, Robin Cubitt, Graham Loomes, Peter Moffatt, Chris Starmer, Robert Sugden, 2009-10-12 Since the 1980s there has been explosive growth in the use of experimental methods in economics leading to exciting developments in economic theory and policy Despite this the status of experimental economics remains controversial In Experimental Economics the authors draw on their experience and expertise in experimental economics economic theory the methodology of economics philosophy of science and the econometrics of experimental data to offer a balanced and integrated look at the nature and reliability of claims based on experimental research The authors explore the history of experiments in economics provide examples of different types of experiments and show that the growing use of experimental methods is transforming economics into a genuinely empirical science They explain that progress is being held back by an uncritical acceptance of folk wisdom regarding how experiments should be conducted a failure to acknowledge that different objectives call for different approaches to experimental design and a misplaced assumption that principles of good practice in theoretical modeling can be transferred directly to experimental design Experimental Economics debates how such limitations might be overcome and will interest practicing experimental economists nonexperimental economists wanting to interpret experimental research and philosophers of science concerned with the status of knowledge claims in economics

*A Collection of Surveys on Market Experiments* Charles Noussair, Steven Tucker, 2013-11-27 Comprised of 10 surveys by leading scholars this collection showcases the largest and fastest growing strands of research on market behaviour in experimental economics Covers topics such as asset markets contests environmental policy frictions general equilibrium labour markets multi unit auctions oligopoly markets and prediction markets Focuses on the literature that has helped economists best understand how markets operate Assesses the impact of developments in theory policy and research methods

**Econophysics of Stock and other Markets** Arnab Chatterjee, Bikas K. Chakrabarti, 2009-09-03

Experimental Economics Pablo Branas-Garza, Antonio Cabrales, 2016-04-29 How do applications affect behavior Experimental Economics Volume II seeks to answer these questions by examining the auction mechanism imperfect competition and incentives to understand financial crises political preferences and elections and more

**Developments on Experimental Economics** Sobei H. Oda, 2007-06-29 This volume on experimental economics offers both new research grounds and a bird's eye view on the field In the first part leading experimental economists among them Vernon S Smith and Daniel Friedman give inspiring insights into their view on the general development of this field In the second part selected short papers by researchers from various disciplines present new ideas and concepts to solving problems in the real world

**Experimental Economics: Financial Markets, Auctions, and Decision Making** Fredrik Nils Andersson, Hakan Holm, 2011-06-28 Experimental Economics Financial Markets Auctions And Decision Making is based on research presented at the 20th Arne Ryde Symposium on Experimental Economics held on November 9-11 at Lund University The volume is

divided into two parts In Part I interviews with prominent researchers in the field all invited speakers at the Symposium are presented Those interviewed are Peter Bohm Catherine Eckel Werner G th John Hey Daniel Kahneman Alvin Roth Vernon Smith and Martin Weber The interviews address important questions about basic experimental methods and the interpretation of results In addition these researchers answer questions relating to their specific fields and to their contributions at the Symposium They are also asked to single out the most important findings in the field Part II contains selected contributions from the conference Topics covered include attitudes towards risk and inequality pitfalls in experimental economics analysis of trading period duration robustness in learning video experiments on decision making and fairness sequential prisoners dilemmas and collusion in auctions

**Handbook of Research Methods and Applications in Experimental Economics** Arthur Schram,Aljaž Ule,2019 This volume offers a comprehensive review of experimental methods in economics Its 21 chapters cover theoretical and practical issues such as incentives theory and policy development data analysis recruitment software and laboratory organization The Handbook includes separate parts on procedures field experiments and neuroeconomics and provides the first methodological overview of replication studies and a novel set valued equilibrium concept As a whole the combination of basic methods and current developments will aid both beginners and advanced experimental economists

**Practical Fruits of Econophysics** Hideki Takayasu,2006-01-05 The proceedings of the Third Nikkei Econophysics Symposium Business Models in the 21st Century Risk Management and Expectations for Econophysics held in Tokyo in November 2004 are gathered herein Cutting edge research on the practical application of econophysics is included covering such topics as the predictability of markets the analysis of rare events the mechanism of crashes and bubbles markets correlation and risk management investment strategy stochastic market simulations agent based market simulations wealth distribution and network structures in economics most of which are beyond the scope of standard financial technology New market models and financial data analysis methods are introduced and dynamic aspects of markets and economy are highlighted Professionals researchers and students will find an invaluable resource in this first book of its kind to summarize the latest work in the field of econophysics

*Handbook of Experimental Economics Results* Charles R. Plott,Vernon L. Smith,2008-08-21 Experimental methods in economics respond to circumstances that are not completely dictated by accepted theory or outstanding problems While the field of economics makes sharp distinctions and produces precise theory the work of experimental economics sometimes appear blurred and may produce results that vary from strong support to little or partial support of the relevant theory At a recent conference a question was asked about where experimental methods might be more useful than field methods Although many cannot be answered by experimental methods there are questions that can only be answered by experiments Much of the progress of experimental methods involves the posing of old or new questions in a way that experimental methods can be applied The title of the book reflects the spirit of adventure that experimentalists share and focuses on experiments in general rather than forcing an organization

into traditional categories that do not fit The emphasis reflects the fact that the results do not necessarily demonstrate a consistent theme but instead reflect bits and pieces of progress as opportunities to pose questions become recognized This book is a result of an invitation sent from the editors to a broad range of experimenters asking them to write brief notes describing specific experimental results The challenge was to produce pictures and tables that were self contained so the reader could understand quickly the essential nature of the experiments and the results

**Laboratory Experimentation in Economics** Alvin E. Roth, 2005-11-17 Testing economic propositions in laboratory experiments has proven a very fruitful research endeavor in recent years This volume brings together the major contributors to experimental economics The papers present their views on the way experiments should be done on the power and limitations of the techniques and on the areas in which experimentation could contribute substantially to our understanding of economic behavior This book distills the main lessons from great experience in experimental work It will be essential reading for all who wish to follow experimental work or who wish to do such work themselves

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