

ARTIFICIAL ECONOMICS 2016 ROME

12th ARTIFICIAL ECONOMICS CONFERENCE

Rome (Italy)

20-21 September 2016

www.ae2016.it

co-located with

SOCIAL SIMULATION CONFERENCE

CNR Main Building

Piazzale Aldo Moro 7, Rome

The main aim of the Symposium is to facilitate the meeting of people working on different topics in different fields (mainly Economics, Finance and Computer Science) in order to encourage a structured multi-disciplinary approach to social sciences. Presentations and keynote sessions center around multi-agent modelling, from the viewpoint of both applications and computer-based tools. The event is also open to methodological surveys.

Topics include (but are not limited to):

- Agent-Based microfoundations of macroeconomic activity
- Simulators for macroeconomic policy
- Discrete Choice Models in Economics and Management Sciences
- Emergence and Dynamics of Norms and Conventions
- Financial Market models
- Agent-Based Methodological Issues
- Dynamics of Social and Economic Networks
- Complexity and Market Dynamics
- The interaction between Experimental and Computational Economics
- Organizations and Management Science

Previous meetings took place in Lille (2005), Aalborg (2006), Palermo (2007), Innsbruck (2008), Valladolid (2009), Treviso (2010), The Hague (2011), Castellón (2012), Klagenfurt (2013), Barcelona (2014) and Porto (2015).

Steering Committee

Dr Frédéric Amblard - Université Toulouse 1 Capitole, France

Dr Friederike Wall - Alpen-Adria Universität Klagenfurt, Austria

Dr Andrea Teglio - Universidad Jaume I de Castellón, Spain

Dr Annalisa Fabretti - University of Rome Tor Vergata, Italy

Dr Pedro Campos - University of Porto, Portugal

Organizing committee

Annalisa Fabretti - University of Rome Tor Vergata

Paola D'Orazio - Ruhr-Universität Bochum

PROGRAM

Tuesday, 20.09.2016

9:00 - 9:30 Welcome and Registration

9:30 - 10:30 **Invited Speaker** (Aula Convegni), Dr. **Toyotaro Suzumura**,
Towards Billion-Scale Social Simulation

10:30 - 11:00 Coffee Break

11:00 - 12:00 **Invited Speaker** (Aula Convegni), Prof. **Frank Schweitzer**,
Modeling Emotional Agents: Data, Interaction, Simulation

12:00 - 13:00 **Session 1** (Aula Marconi) Chair: Dr. Paola D'Orazio

Herbert Dawid, Philipp Harting and Michael Neugart.
Fiscal Transfer and regional Economic Growth

Jean-Daniel Kant, Olivier Goudet and Gérard Ballot.
*An ex ante evaluation of economic dismissals facilitation on the French labor market:
An agent-based model*

13:00 - 14:30 Lunch

14:30 - 16:00 **Session 2** (Aula Marconi) Chair: Dr. Michael Neugart

Joeri Schasfoort, Antoine Godin, Dirk Bezemer, Alessandro Caiani and
Stephen Kinsella.
Interacting prudential and monetary policies: financial stability from the bottom up

Janos Varga.
*Comparison of the Current Monetary System and the Full Reserve System by
Agent-based Models*

Pierre Boudes, Antoine Kaszczyc and Luc Pellissier.
Anticipation Flowing Backwards in a Functional Monetary Economics Simulation

ARTIFICIAL ECONOMICS 2016 ROME

16:00 - 16:30 Coffee Break

16:30 - 18:30 **Session 3** (Aula Marconi) Chair: Dr. Jean Daniel Kant

Sven Banisch and Eckehard Olbrich.

The Coconut Model with Adaptive Strategies

Pierfrancesco Dotta, Marco Tolotti and Jorge Yopez.

Measuring Brand Awareness in a Random Utility Model

Marwa Al Fakhri, Nassma Mohandes and Antonio Sanfilippo.

Modeling Solar PV Adoption in Qatar

Coen van Wagenberg and Tim Verwaart.

Simulating the role of trust in an investment network

19:00 - 21:00 **Welcome Party** @ Marmo in Piazzale del Verano 71

Wednesday, 21.09.2016

9:30 - 10:30 **Session 4** (Aula Marconi) Chair: Dr. Annalisa Fabretti

Isao Yagi and Takanobu Mizuta.

Analysis of the Impact of Leveraged ETF Rebalancing Trades on the Underlying Asset Market Using Artificial Market Simulation

Matthew Oldham.

Impact of dividends on investor network

10:30 - 11:00 Coffee Break

11:00 - 12:00 **Invited Speaker** (Aula Convegna), Prof. **Giulia Iori**

Expectation formation in Agent Based Models of financial, credit and good markets

ARTIFICIAL ECONOMICS 2016 ROME

12:00 – 13:00 Session 5 (Aula Marconi) Chair: Dr. Friederike Wall

Friederike Wall.

Learning to Incentivize: results from an Agent-based simulation

Nuno Magessi and Luís Antunes.

“Tax Avoidance”: Two Faces of the Same Coin

13:00 - 14:30 Lunch

14:30 - 16:30 Session 6 (Aula Marconi) Chair: Dr. Tim Verwaart

Graeme Walker.

Polarization and conformity in coevolution of beliefs and network

Dehua Shen, Andrea Teglio and Wei Zhang.

Biased information, peer pressure and expectation formation

Patrick Neal, Zining Yang and Mark Abdollahian.

Network Effects on Complex Adaptive Systems Approach to Modeling Human and Nature Dynamics

Takashi Yamada.

Laboratory experiment and evolutionary competition in lowest unique integer games

16:30 - 17:00 Coffee Break

17:00 – 18:00 End Of The Conference And Closing Remarks

20:30 – 23:00 Conference Dinner @ Cantieri Marconi in Lungotevere Dante 273

A bus shuttle is available in front of the main entrance of the building at 19:45
