明治大学グローバルCOEプログラム【現象数理学の形成と発展】

第8回 MEE SEMINAR

MATHEMATICAL ECOLOGY & EVOLUTION

2009年10月13日(火) 14：40～16：10

明治大学生田キャンパス第二校舎A館：A207

小田急小田原線　「生田駅」から徒歩10分
又は「向ケ丘遊園」駅北口から「明治大学正門前」行きバスで10分終点下車
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October 13, 2009, 14:40～16:10　　Meiji Univ. Ikuta campus A207

Option Market Analysis with Evolutionary Game Theory

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Abstract:

This study discusses the financial market with evolutionary game theory from the basics. This study analyzes the following situations: there are many buyers and sellers in this market and each player plays a game with a randomly matched player.

In detail, this study pays attention to the order book and constructs the market model (for example, option market, future market, etc.). This study analyzes the real market with evolutionary game theory and derives the payoff matrix. We can predict the next market states with the equilibrium stability condition. This study compares this model and Black and Sholes (1973) which is the basic mathematical financial model. This study can interpret that this model gives a player's micro-foundation with Black and Sholes (1973).

参加自由です。皆様のお越しをお待ちしております。

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