Journal of Mathematical Finance (ISSN Online: 2162-2442)

Special Issue on Multi-Agent Based Modelling in Finance

Call for Papers

In the wake of the financial crisis, interest has grown in ABMs as possible tools for economic analysis. ABMs do not assume the economy can achieve equilibrium and "representative agents" are replaced by agents with diverse, dynamic, and interdependent behavior including herding. ABMs take a "bottom-up" approach and can generate extremely complex and volatile simulated economies. ABMs can represent unstable systems with crashes and booms that develop out of non-linear (disproportionate) responses to proportionally small changes.

In this special issue, we intend to invite front-line researchers and authors to submit original research and review articles on exploring **Multi-Agent Based Modelling in Finance**.

Authors should read over the journal's <u>Author's Guidelines</u> carefully before submission, Prospective authors should submit an electronic copy of their complete manuscript through the journal <u>Paper Submission System</u>.

Please kindly notice that the "Special Issue" under your manuscript title is supposed to be specified and the research field "Special Issue-Multi-Agent Based Modelling in Finance" should be chosen during your submission.

According to the following timetable:

Manuscript Due	February 5th, 2013
Publication Date	April, 2013

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