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### **Fractal analysis of stochastic exchange game**

The idea of the project is to investigate transient and stationary dynamics of models with interacting economic agents as well as statistical properties of the stationary state. The last is a controversial topic with intensive discussions [1]. On the base of this investigation we will specify a set of tools applicable to real economical data.

The project is a preparatory activity for PhD project that aims to develop a new approach to model bounded rationality and in this way to provide a new insight to microeconomics.

#### **References**

1. V.M. Yakovenko and J.B. Rosser, Jr. Review of Modern Physics, **81**, 1703 (2009).