

金融市场从众行为的数理模型

王忠玉

黑龙江财政专科学校, 哈尔滨150028

The Mathematical Model of Herd Behavior in Financial Market

WANG Zhong-yu

Heilongjiang Finance College, Harbin 150028, China

- 摘要
- 参考文献
- 相关文章

Download: PDF (1359KB) [HTML](#) (KB) Export: BibTeX or EndNote (RIS) Supporting Info

摘要 本文首先把投资交易者分成两种不同的类型——领头者和追随者,然后在此基础上分别探讨这两种类型投资行为的数理模型,同时对追随者的从众投资方式进行了深入的研究,从而揭示金融市场动荡的理论机制。

关键词: 金融市场 领头者 追随者 数理模型

Abstract: This paper divides the investors in financial market into two kinds-leader and follower. It investigates into the mathematical model of the leader, and further into the mathematical model of follower's herd behavior

收稿日期: 1999-05-10;

引用本文:


王忠玉 .金融市场从众行为的数理模型[J] 中国管理科学, 2000,V(2): 51-56

Service

- 把本文推荐给朋友
- 加入我的书架
- 加入引用管理器
- Email Alert
- RSS


作者相关文章

王忠玉

[1] Lee H L ,Billington C Mateial manngement in decentraklized supply chains Operations Research ,1993,41(5):835-847 

[2] Fishetr M L,What in the right supply Chain for your product /Harvasrd Business Rev,1997,75(2):105-116

[3] Shen H.A customer-driven framework for determining the supply chain capabilities.Proceedings of the 3rd International Conference on Management(ICM' 98).Shanghai,China,1998. 25-26

[4] Cornell. B.,Reinganum. M. The relation between forward and futures prices[J]. Journal of Finance,1981,36: 1035-1045. 

[5] S. J. Grossman and J. E. Stiglitz, On the in possibility of informationally efficient markets[J], American Economie Review, 1980, (70):393-408.

[6] A. Takayama. Mathematical Economics[M]. The Dryden Press. Hinsdale, 1974.

[7] 刘宝,赵瑞清.随机规划与模糊规划[M].清华大学出版社,199 8.

[8] 潘吉勋,张顺明.经济均衡的数学原理[M].吉林大学出版社,1997.

Copyright 2010 by 中国管理科学