



SAID BUSINESS SCHOOL, University of Oxford

SEMINAR SERIES / Trinity 2013

For further information please contact the Cabdyn Administrator:

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01865 288785

Seminar webpage:
www.cabdyn.ox.ac.uk/complexity_seminars.asp

Sandwiches and drinks will be provided

Please note: although the seminar programme detailed was correct at time of printing, seminar arrangements are subject to change - for the latest information, please check the seminar webpage.

'Coping with the Complexity of Financial Markets'

Daniel Fricke

Research Fellow, INET@Oxford
University of Oxford

Tuesday 11th June 2013, 12.30 -14.00

Andrew Cormack Seminar Room, Saïd Business School

Daniel is holding a PhD in economics, and is interested in the application of methods from complex system analysis to economic contexts. His research focuses on the structure, dynamics and regulation of financial markets, aiming at providing policymakers with more solid guidelines in the future.

ABSTRACT:

This talk gives an overview of my existing and ongoing research on coping with the complexity of financial markets. In part one; I will present a detailed agent-based model of financial market trading that we used for analyzing the effects of a financial transaction tax. Part two contains empirical work on the structure and dynamics of interbank networks. In order to foster collaborative work, I will put a particular focus on highlighting promising avenues of future research.