

Figure 1: Dependency graph.

Step	FinancialAdvisor	Household
1	send new rule detail system	
2		read new rule detail system
3		send own rule performance
4	read rule performance	
5	send all rule performances	
6		read all rule performances

Table 1: Messages send and received for the EWA learning algorithm in the AFM.

Step	Financial Advisor	Household
1	send new rule detail system	
	reset public classifier system	
2		read new rule detail system
		update rule detail system
		reset private classifier system
		send own rule performance
3	read rule performance	
	update public classifier system	
	send all rule performances	
4		read all rule performances
		update private classifier system
		select rule
		retrieve rule details
		apply rule

Table 2: Communication layers for the rule selection algorithm in the AFM.

Step	Clearing house	Household
1		send firm stock orders
		send firm bond orders
		send gov bond orders
2	read firm stock orders	
	read firm bond orders	
	read gov bond orders	
	compute transactions	
	send firm stock transactions	
	send firm bond transactions	
	send gov bond transactions	
3		read firm stock transactions
		read firm bond transactions
		read gov bond transactions
		update accounts

Table 3: Communication layers for the market clearing algorithm in the AFM.