Simulation setting

Player1 type: (類型)

Herd

Player1 setting: (模式)

probability

- [x] Player1 anchoring (合理價格)

Player2 type: (類型)

Hedge

Player2 setting: (模式)

probability

- [x] Player2 anchoring (合理價格)

Simulation times (模擬次數)

10 300

10 40 70 100 130 160 190 220 250 280 300

Cash amount (現金)

10,000 50,000

5,000 15,000 25,000 35,000 45,000

Stock amount (股票)

0 10 100

0 10 20 30 40 50 60 70 80 90 100

Herd玩家B/N/S(以漲為例，跌則相反)

0 0.7 0.9 1

0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8 0.9 1

Inversive玩家S/N/B(以漲為例，跌則相反)

0 0.7 0.9 1

0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8 0.9 1

對方不動作時降低行動比率

0 0.7 0.85

0 0.1 0.2 0.3 0.4 0.5 0.6 0.7 0.8

N期後降低買股比率

0 60 100

0 10 20 30 40 50 60 70 80 90 100

1-20期市場條件

Balance

21-60期市場條件

Bubble

61-100期市場條件

Burst

模擬計算

Result

Trial range

1 101

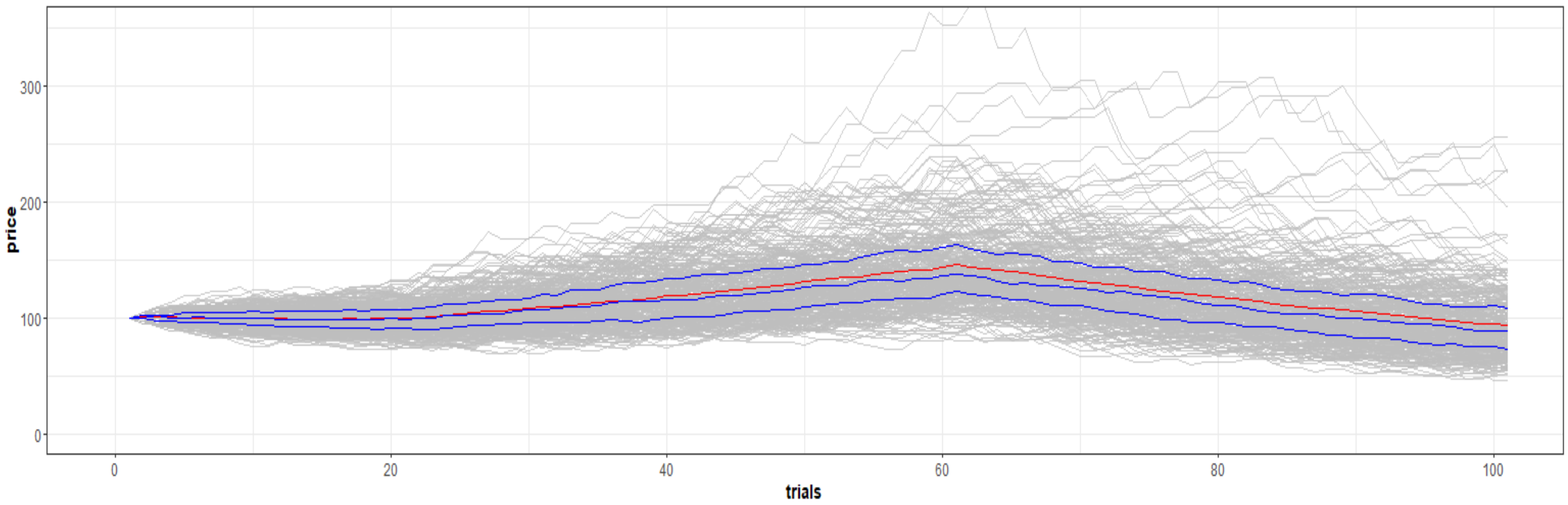
1 11 21 31 41 51 61 71 81 91 101

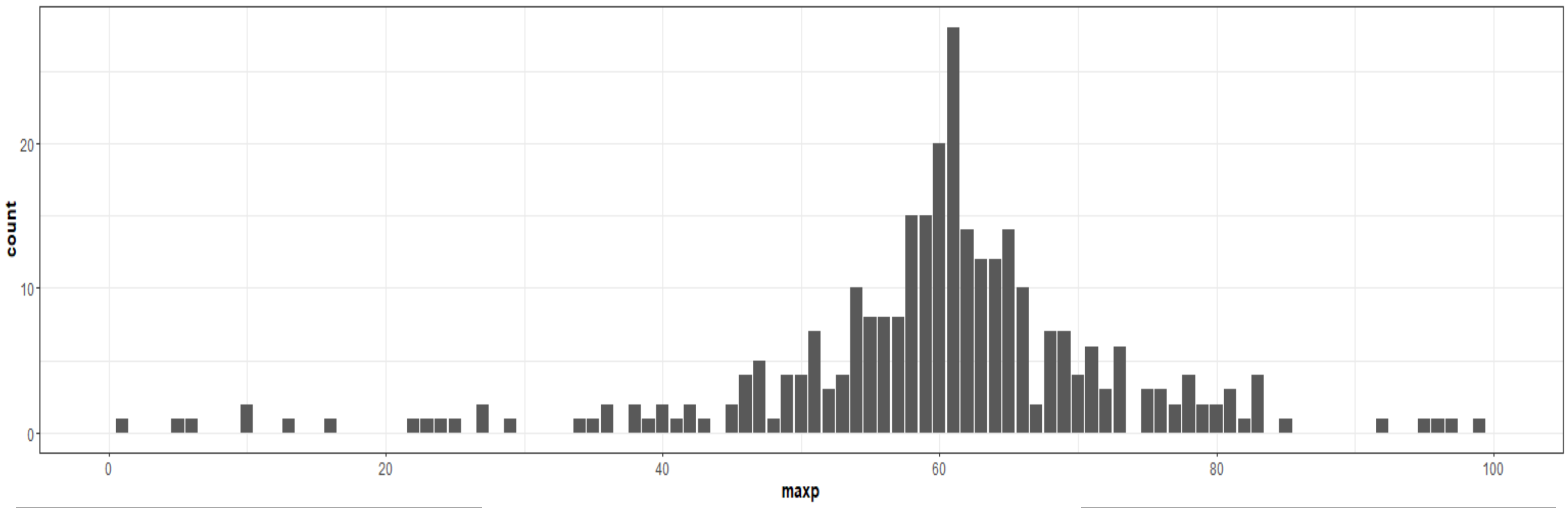
更新表格

player: Herd(probability) VS Hedge(probability)

simulation times: 300, Cash: 10000, stock: 10

anchoring: p1(TRUE), p2(TRUE)

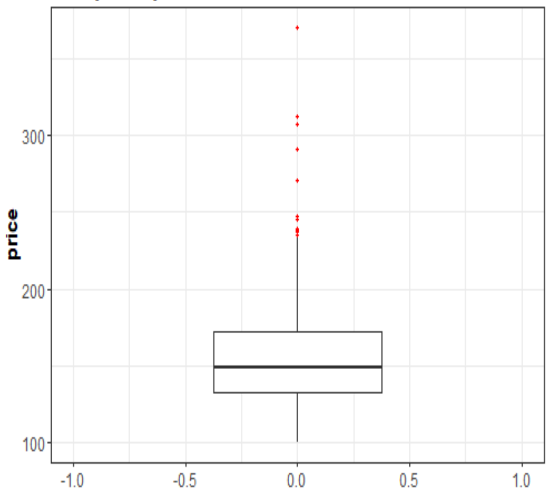




Quartile

quartile	1~20	21~40	41~60	61~80	81~100
q1	94	95	110	108	84
q2	99	107	126	125	99
q3	105	120	147	147	119
mean	100	109	132	132	105

Maxprice plot



delta_cash = p1_cash - p2_cash

p1_win	p1_tie	p1_loss	p1_Rate	mean	sd
195	0	105	65%	287	1252

Contingency table of B/N/S

player1.2	Buy	NoTrade	Sell	Total
Buy	9.0	10.3	15.0	34.3
NoTrade	10.1	11.7	7.5	29.4
Sell	13.6	14.4	8.4	36.4
Total	32.8	36.4	30.9	100.0