

Simulation setting

Player1 type: (類型)

Inverse

Player1 setting: (模式)

probability

☒ Player1 anchoring (合理價格)

Player2 type: (類型)

Hedge

Player2 setting: (模式)

probability

☒ 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

Inverse 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

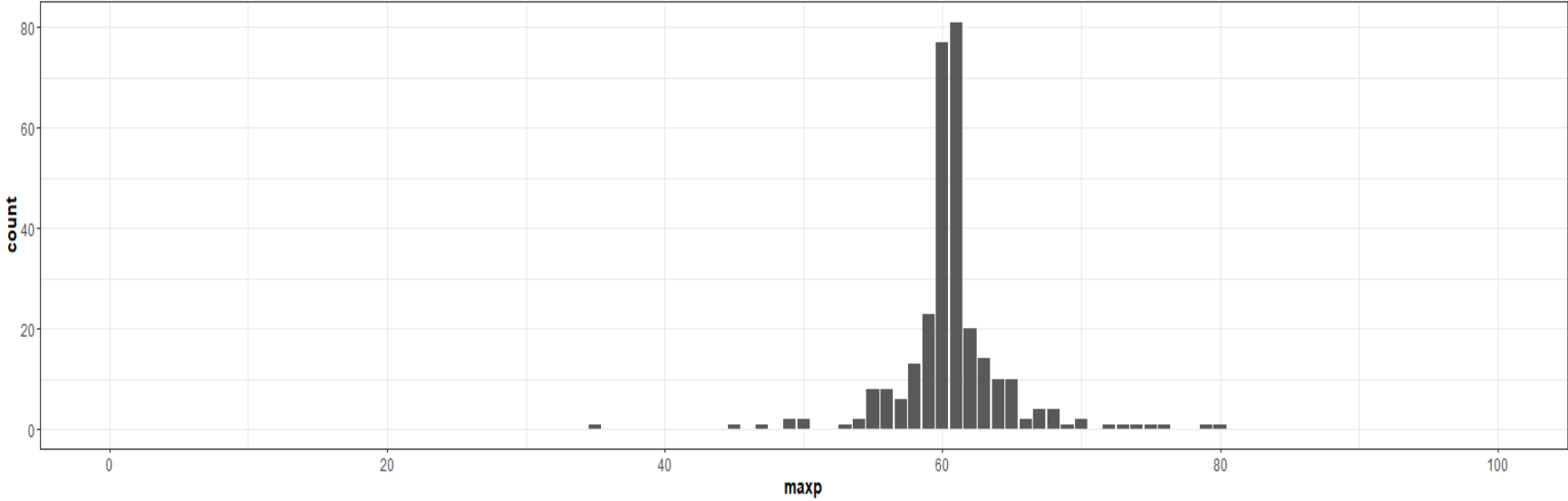
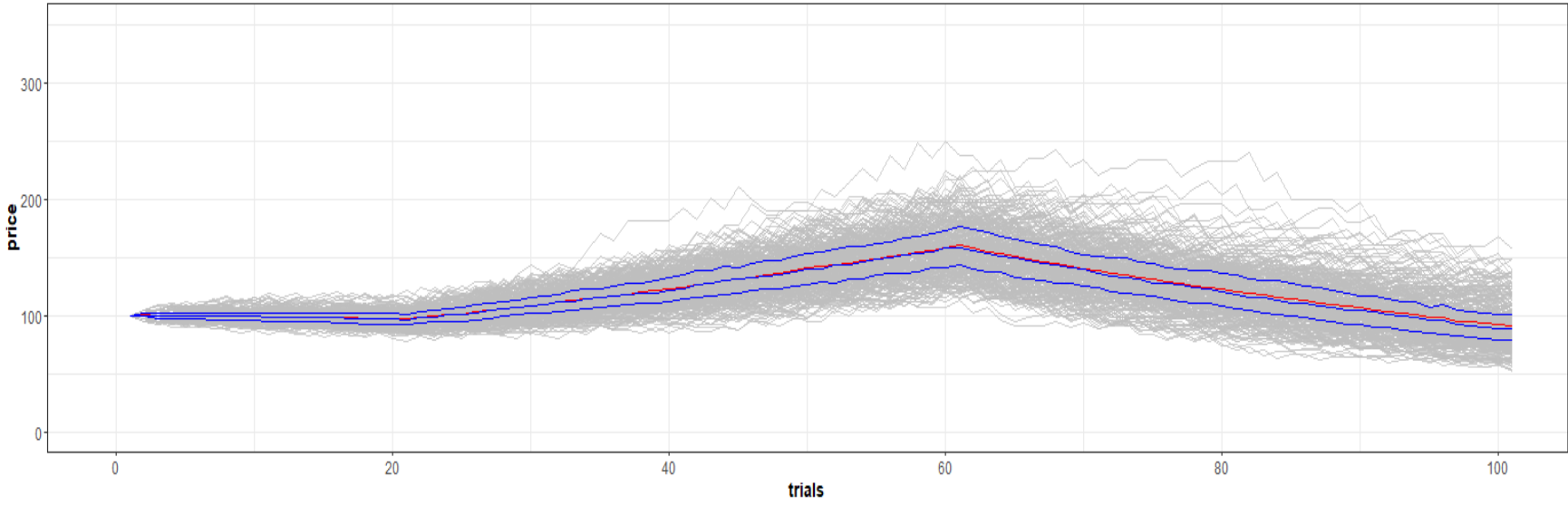
1 101
1 11 21 31 41 51 61 71 81 91 101

更新表格

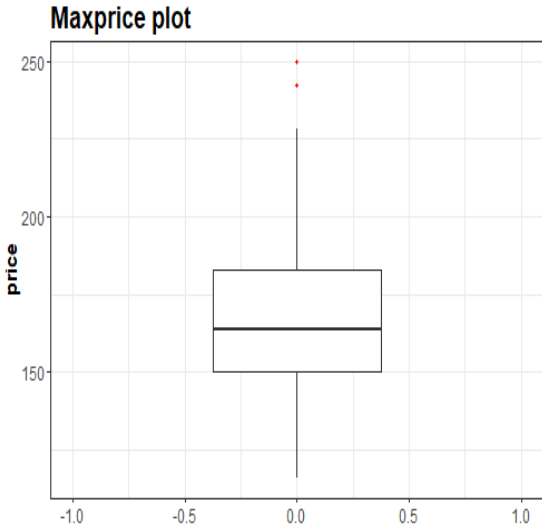
player: Inversive(probability) VS Hedge(probability)

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	96	102	128	125	92
q2	99	109	141	139	104
q3	102	117	154	154	118
mean	99	110	141	140	106



delta_cash = p1_cash - p2_cash					
p1_win	p1_tie	p1_loss	p1_Rate	mean	sd
87	0	213	29%	-593	1043

Contingency table of B/N/S				
player1.2	Buy	NoTrade	Sell	Total
Buy	16.3	16.1	6.5	38.8
NoTrade	7.5	9.2	7.5	24.1
Sell	6.9	10.1	20.1	37.0
Total	30.6	35.3	34.0	100.0

