3. 基于深度学习技术的市场交易主体行为分析

1. Interbank Contagion: An Agent-based Model Approach to Endogenously Formed Networks
2. Market microstructure, banks’ behaviour, and interbank spreads
3. ABBA: An Agent-Based Model of the Banking System
4. Analysing Customer Behaviour in the FX Market Using Order Flow Data and Machine Learning Techniques

4. 面向银行间市场智能监测原型平台

1. Multiplex Networks of the Guarantee Market: Evidence from China
2. NETWORK ANALYSIS OF THE HUNGARIAN INTERBANK MARKET – A MULTIPLEX APPROACH
3. 中国银行间市场双边传染的风险估测及其系统性特征分析
4. Financial interlinkages in the United Kingdom’s interbank market and the risk of contagion