# Reproduction Package for (Mis)information diffusion in financial markets

"save\_timeseries\_data": 1,

"network\_structure": "small\_world",

"degroot\_aggregation": 1, % to remove

"heterogenous\_priors": 0, % maybe not using it

"heterogenous\_wealth":0, % maybe not using it

"endogenous\_c\_switching": 1,

"broadcast\_quality":0.0, % parameter deciding the proportion of information in free signal

"T\_h\_prop": 0.0, % to remove

"c\_prop": 0.2,

"total\_steps": 300,

"compression\_factor": 1,

"I": 100, % agents number

"K": 10, % mean number of connections per node

"k\_new\_node": 5, % for different network structure, albert barabasi. Number of connections attached to new node when introduced, to remove

"prob\_rewire": 0.1, % prob of rewiring connections to give the small world property

"set\_seed": 0,

"R": 1.01, % risk free rate

"a": 5.5, % risk aversion

"d": 1.1, % mean value of dividends

"mu\_0": 0, % prior expectation of theta

"theta\_mean" : 0.0, % actual mean of theta

"gamma\_mean": 0.0, % actual mean of gamma

"theta\_sigma" :0.31622776601, % std of theta

"epsilon\_sigma": 0.31622776601, % std of epsilon

"gamma\_sigma": 0.31622776601, % std of gamma

"var\_0": 1, % posterior variance of theta. To check why it is 1. Should they have a correct prior

"phi\_theta": 0.33, % initial confidence in information

"phi\_omega": 0.33, % initial confidence in misinformation

"W\_0": 100, % initial wealth

"c\_info": 0.01, % cost of information

"beta": 1, % intensity of choice for the degree of trust

"switch\_s": 1.0, % to remove

"zeta\_threshold": 0.63245553202, % to remove

"error\_tolerance" : 0.01, % to remove

"delta":1e-5, % to remove

"non\_c\_W\_0": 80, % to remove

"priors\_beta\_a\_no\_c": 2, % to remove

"priors\_beta\_b\_no\_c": 3, % to remove

"priors\_beta\_a\_c": 3, % to remove

"priors\_beta\_b\_c": 2, % to remove

"network\_alpha" : 0.4, % to remove if small world

"network\_beta": 0.4, % to remove if small world

"network\_gamma" : 0.2, % to remove if small world

"network\_delta\_in" : 0.1, % to remove if small world

"network\_delta\_out" : 0.1 % to remove if small world

}