

Contents

1 Need code to do the following: 1

agent-num

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1. Security with single price vector.
2. Informed and uninformed agents: informed agents receive signal, uninformed guess from distribution.
3. Pricing mechanism: draw random price from normal distribution and take orders.
4. Price updating: based on buy/sell vectors of a single unit.
5. Agent updating: do not trade if price moves the "wrong" way. Instead, update guess.