Contents

1 Need code to do the following:

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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.