

An EDSL for simulating qualitative agent-based market-models.

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Abstract

In this paper I present an EDSL which allows to formulate models for agent-based market-simulations which can be directly run in a Haskell framework implemented for this. Thus the distinction between model specification and programming vanishes - the model specification becomes the actual code. The major novelty of this EDSL is that it allows to model the system in a qualitative way: relations among formulas are expressed which can be understood as a kind of non-causal modelling. TODO: better understand what qualitative modelling/simulation in ACE is.

1 Introduction