Workshop on Statistical Physics and Financial Markets | (smr 1835)

Contribution ID : ${\bf 3}$

Type not specified

A multi-asset market model with CAPM traders

Friday, 20 April 2007 11:45 (0:30)

Content

Summary

Primary author(s): PAOLO PIN (International Centre for Theoretical Physics, Trieste, Italy)
Presenter(s): PAOLO PIN (International Centre for Theoretical Physics, Trieste, Italy)
Session Classification: A multi-asset market model with CAPM traders