UNIVERSITA' DEGLI STUDI DI PAVIA

DOTTORATO DI RICERCA IN FISICA

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Aula 102 "L. Giulotto", ore 16.00
Dipartimento di Fisica, via Bassi 6, Pavia

Noise and Information in Econophysics

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Abstract: I will briefly discuss the cultural background of Econophysics pointing out some aspects that are characterizing this hybrid research discipline. I will therefore discuss the modeling of financial markets in terms of institutions performing information aggregation. I will highlight the simultaneous presence of information and noise in multivariate return time series of stocks traded in a financial market and I will discuss some successful methods of information filtering. The complexity of the aggregation of endogenous and exogenous information in a financial market will be discussed by considering the reaction of different categories of traders to market indicators and financial news.