

Dirk Helbing

Quantitative Sociodynamics

Stochastic Methods and Models of
Social Interaction Processes

Second Edition

 Springer

Quantitative Sociodynamics Stochastic Methods And Models Of Social Interaction Processes

Klaus G. Troitzsch



Quantitative Sociodynamics Stochastic Methods And Models Of Social Interaction Processes:

Quantitative Sociodynamics D. Helbing, 2013-03-14 Quantitative Sociodynamics presents a general strategy for interdisciplinary model building and its application to a quantitative description of behavioural changes based on social interaction processes Originally the crucial methods for the modeling of complex systems stochastic methods and nonlinear dynamics were developed in physics but they have very often proved their explanatory power in chemistry biology economics and the social sciences Quantitative Sociodynamics provides a unified and comprehensive overview of the different stochastic methods their interrelations and properties In addition it introduces the most important concepts from nonlinear dynamics synergetics chaos theory The applicability of these fascinating concepts to social phenomena is carefully discussed By incorporating decision theoretical approaches a very fundamental dynamic model is obtained which seems to open new perspectives in the social sciences It includes many established models as special cases e.g. the logistic equation the gravity model some diffusion models the evolutionary game theory and the social field theory but it also implies numerous new results Examples concerning opinion formation migration social field theory the self organization of behavioural conventions as well as the behaviour of customers and voters are presented and illustrated by computer simulations Quantitative Sociodynamics is relevant both for social scientists and natural scientists who are interested in the application of stochastic and synergetics concepts to interdisciplinary topics

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Sociodynamics Wolfgang Weidlich, 2013-01-18 Highly recommended This is an important book in putting the burgeoning field of sociodynamics on a solid footing Journal of Artificial Societies and Social Simulation This text deals with general modelling concepts in the social sciences their applications and their mathematical methods The author s well organized approach offers a clear coherent introduction to terminology approaches and goals in modelling Appropriate for advanced undergraduates and graduate students it requires a solid background in algebra and calculus The three part treatment begins by addressing general modelling concepts the second part provides applications and the third discusses mathematical method Topics include population dynamics group interaction political transitions evolutionary economics and urbanization Guiding students through a series of practical applications that illustrate the methods potential scope the text concludes with a detailed look at mathematical methods

Social Science Microsimulation Klaus G. Troitzsch, 1996-09-17 This book gives an overview of the state of the art in five different approaches to social science simulation on the individual level The volume contains microanalytical simulation models designed for policy implementation and evaluation multilevel simulation methods designed for detecting emergent phenomena dynamical game theory applications the use of cellular automata to explain the emergence of structure in social systems and multi agent models using the experience from distributed artificial intelligence applied to special phenomena The book collects the results of an international conference which brought together social scientists and computer scientists both engaged in a wide range of simulation approaches for the first time

Beliefs, Interactions and Preferences Mark J. Machina, Bertrand Munier, 2013-03-09 Beliefs Interactions and Preferences in Decision Making mixes a selection of papers presented at the Eighth Foundations and Applications of Utility and Risk Theory FUR VIII conference in Mons Belgium together with a few solicited papers from well known authors in the field This book addresses some of the questions that have recently emerged in the research on decision making and risk theory In particular authors have modeled more and more as interactions between the individual and the environment or between different

individuals the emergence of beliefs as well as the specific type of information treatment traditionally called rationality This book analyzes several cases of such an interaction and derives consequences for the future of decision theory and risk theory In the last ten years modeling beliefs has become a specific sub field of decision making particularly with respect to low probability events Rational decision making has also been generalized in order to encompass in new ways and in more general situations than it used to be fitted to multiple dimensions in consequences This book deals with some of the most conspicuous of these advances It also addresses the difficult question to incorporate several of these recent advances simultaneously into one single decision model And it offers perspectives about the future trends of modeling such complex decision questions The volume is organized in three main blocks The first block is the more traditional one It deals with new extensions of the existing theory as is always demanded by scientists in the field A second block handles specific elements in the development of interactions between individuals and their environment as defined in the most general sense The last block confronts real world problems in both financial and non financial markets and decisions and tries to show what kind of contributions can be brought to them by the type of research reported on here

Operations Research and Management Science Handbook A. Ravi Ravindran, 2016-04-19 Operations Research OR began as an interdisciplinary activity to solve complex military problems during World War II Utilizing principles from mathematics engineering business computer science economics and statistics OR has developed into a full fledged academic discipline with practical application in business industry government and m

Econophysics Gheorghe Savoiu, 2013 The remarkable evolution of econophysics research has brought the deep synthesis of ideas derived from economics and physics to subjects as diverse as education banking finance and the administration of large institutions The original papers in this collection present a broad summary of these advances written by interdisciplinary specialists Included are studies on subjects in the development of econophysics on the perspectives offered by econophysics on large problems in economics and finance including the 2008 9 financial crisis and on higher education and group decision making The introductions and insights they provide will benefit everyone interested in applications of this new transdisciplinary science Ten papers present an updated version of the origins issues and applications of econophysics Economics and finance chapters consider lessons learned from the 2008 9 financial crisis Sociophysics chapters propose new thinking on educational reforms and group decision making

Arrovian Aggregation Models Fuad T. Aleskerov, 2013-06-29 Aggregation of individual opinions into a social decision is a problem widely observed in everyday life For centuries people tried to invent the best aggregation rule In 1951 young American scientist and future Nobel Prize winner Kenneth Arrow formulated the problem in an axiomatic way i e he specified a set of axioms which every reasonable aggregation rule has to satisfy and obtained that these axioms are inconsistent This result often called Arrow's Paradox or General Impossibility Theorem had become a cornerstone of social choice theory The main condition used by Arrow was his famous Independence of Irrelevant Alternatives This very condition pre defines the local treatment of the

alternatives or pairs of alternatives or sets of alternatives etc in aggregation procedures Remaining within the framework of the axiomatic approach and based on the consideration of local rules Arrovian Aggregation Models investigates three formulations of the aggregation problem according to the form in which the individual opinions about the alternatives are defined as well as to the form of desired social decision In other words we study three aggregation models What is common between them is that in all models some analogue of the Independence of Irrelevant Alternatives condition is used which is why we call these models Arrovian aggregation models Chapter 1 presents a general description of the problem of axiomatic synthesis of local rules and introduces problem formulations for various versions of formalization of individual opinions and collective decision Chapter 2 formalizes precisely the notion of rationality of individual opinions and social decision Chapter 3 deals with the aggregation model for the case of individual opinions and social decisions formalized as binary relations Chapter 4 deals with Functional Aggregation Rules which transform into a social choice function individual opinions defined as choice functions Chapter 5 considers another model Social Choice Correspondences when the individual opinions are formalized as binary relations and the collective decision is looked for as a choice function Several new classes of rules are introduced and analyzed

Economic and Environmental Risk and Uncertainty Robert Nau, Erik Grøn, Mark J. Machina, Olvar Bergland, 2013-04-17 The 1980s and 1990s have been a period of exciting new developments in the modelling of decision making under risk and uncertainty Extensions of the theory of expected utility and alternative theories of non expected utility have been devised to explain many puzzles and paradoxes of individual and collective choice behaviour This volume presents some of the best recent work on the modelling of risk and uncertainty with applications to problems in environmental policy public health economics and finance Eighteen papers by distinguished economists management scientists and statisticians shed new light on phenomena such as the Allais and St Petersburg paradoxes the equity premium puzzle the demand for insurance the valuation of public health and safety and environmental goods Audience This work will be of interest to economists management scientists risk and policy analysts and others who study risky decision making in economic and environmental contexts

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