Title lists

2009/3/2(Mon)

9:10-9:50 Plenary 1 H. E. Stanley #203

ECONOMIC FLUCTUATIONS AND STATISTICAL PHYSICS: QUANTIFYING EXTREMELY RARE AND MUCH LESS RARE EVENTS

9:50-10:30 Plenary 2 G. Kitagawa #183

DATA CENTRIC SCIENCE FOR INFORMATION SOCIETY

10:50-11:15 Invited Talk 1 H. Takayasu #157

New way of financing firms based on the fat-tailed distribution of growth rate

11:15-11:40 Invited Talk 2 M. Nirei #51

Distributional test for endogenous effects: Case of binary investments

11:40-12:05 Invited Talk 3 T. Kaizoji #176

Concentration and Collapse in Markets: A Mechanism Leading From Bubbles To Crashes

12:05-12:30 Invited Talk 4 R. Menezes #72

Price Transmission and the Globalization of Stock Markets: Evidence from five Countries

13:30-14:10 RLP 1 K. Hamada #179

Perturbation Problems in Economics and Physics

15:00-15:20 Oral(Hall) T. Onozaki #97

Market Structure Dynamics Caused by Consumer Behavior

15:20-15:40 Oral(Hall) M. Ausloos #43

Rank-correlations and value-correlations of Gross Domestic Product per capita in Latin American countries

15:40-16:00 Oral(Hall) W. Watanabe #50

Roles of Subsidized Loans in Entrepreneurial Finance: Evidence from Japan

16:00-16:20 Oral(Hall) T. Adachi #4

A Life-Cycle Model of Entrepreneurial Choice: Understanding Entry into and Exit from Self-Employment

16:20-16:40 Oral(Hall) W. A. Risso #101

Economic Growth and Informational Efficiency: The US Case

16:40-17:00 Oral(Hall) Y. Ikeda #134

Analysis of Labor Productivity using Large-scale Data of Firm's Financial

Statement

15:00-15:20 Oral(Room A) K. Nishinari #63

Bubble Bursting as Phase Transition Phenomenon

15:20-15:40 Oral(Room A) A. Kasprzak #79

Higher order phase transitions on the financial markets

15:40-16:00 Oral(Room A) K. Watanabe #126

Approaches to the financial market crisis from the viewpoint of PUCK model

16:00-16:20 Oral(Room A) Paulo Ferreira #10

ADOPT THE EURO? THE GME APPROACH

16:20-16:40 Oral(Room A) J. Ruseckas #138

Modeling Tsallis distributions by nonlinear stochastic differential equations with I application to financial markets

16:40-17:00 Oral(Room A) K. Kiyono #92

Log-amplitude statistics of non-Gaussian fluctuations

15:00-15:20 Oral(Room B) Nuno B. Ferreira #32

REGIME-SWITCHING MODELLING OF GLOBALIZATION ANALYSIS IN INTERNATIONAL STOCK MARKETS

15:20-15:40 Oral(Room B) A. Dionisio #189, #9

ON THE GLOBABLIZATION OF STOCK MARKETS USING GENERALIZED MAXIMUM ENTROPY: A NONLINEAR APPROACH TO ANALYSE CROSS-MARKET IMPACTS

15:40-16:00 Oral(Room B) Cao Shinan #114

The dynamic mechanism of trend reverses in financial market

16:00-16:20 Oral(Room B) S. Sinha #34

Seeking statistical signatures of market evolution: Analysing trading data of emerging financial markets

16:20-16:40 Oral(Room B) A-H. Sato #21

Statistical analysis of covariance and cross-spectral matrices for multiple high-frequency financial data

16:40-17:00 Oral(Room B) T. Ito #93

Effects of Japanese Macroeconomic Announcements on the Dollar/Yen Exchange Rate

15:00-15:20 Oral(Room C) J. Inoue #20

First-Passage Processes in Financial Markets

15:20-15:40 Oral(Room C) J.Villarroel #15

Risk theory with Non-Poissonian arrivals

15:40-16:00 Oral(Room C) E. W. Piotrowski #69

Schroedinger type of equation for subjective identification of supply and demand curves

16:00-16:20 Oral(Room C) J. Sladkowski #68

Subjective modelling of supply and demand

16:20-16:40 Oral(Room C) A. Serrao #139

Instability and Nonlinearity in Financial Markets

16:40-17:00 Oral(Room C) P.T.H. Ahlgren #167, #168

Conditional Inverse Statistics

17:20-17:45 Invited Talk 5 B. Podobnik #45

Scaling of the volatility of growth rates in macroeconomics and finance

17:45-18:10 Invited Talk 6 D. Mendes #102

Symbolic shadowing and the computation of entropy for observed time series

2009/3/3(Tue)

9:00-9:40 Plenary 3 S. Havlin #174

NOVEL PERCOLATION MODELS IN COMPLEX NETWORKS

9:40-10:20 Plenary 4 C. Tsallis #185

CONNECTIONS BETWEEN ENTROPY AND THEORY OF FINANCE

10:40-11:05 Invited Talk 7 A. Schmidt #3

Microstructure and execution strategies in the global FX market

11:05-11:30 Invited Talk 8 L. Pietronero #188

SELF-ORGANIZATION AND FINITE SIZE EFFECTS OF THE STYLIZED FACTS IN ECONOMICS IN A WORKABLE AGENT BASED MODEL

11:30-11:55 Invited Talk 9 Y. Hashimoto #175

Event study analysis using high-frequency data

11:55-12:20 Invited Talk 10 A. Namatame #22

Diffusion Dynamics in a Networked Society

13:20-14:00 RLP 2 T. Ito #182

The Exchange Rate Movements with High Frequency Data

15:00-15:20 Oral(Hall) J. Maskawa #73

CROSS-CORRELATION IN STOCK MARKETS AS THE INDICES OF MARKET RISKS

15:20-15:40 Oral(Hall) I.I. Zovko #146

Market imbalances and stock returns

15:40-16:00 Oral(Hall) D. Morton #111

Investor's ways in stock markets: Empirical stylized facts

16:00-16:20 Oral(Hall) K. Yamada #131

The role of loss-limit of dealers in financial market crisis

16:20-16:40 Oral(Hall) R. Kutner #57

Study of Stock Exchange Index Dynamics by Using Fractional Market Model

16:40-17:00 Oral(Hall) F.O. Redelico #49

Fractal geometry of prior-to-crash market situations

15:00-15:20 Oral(Room A) D. Rybski #46

About human activity, long-term memory, and Gibrat's law

15:20-15:40 Oral(Room A) M. Nagano #59

An Analysis of Media Information for Implementing Effective Countermeasure against Harmful Rumor

15:40-16:00 Oral(Room A) R.K. Pan #116

How do blockbusters" emerge: Understanding the emergence of popularity by analyzing movie revenue data"

16:00-16:20 Oral(Room A) T. Chiba #99

A study of a information propagation model related with topic and person characteristics

16:20-16:40 Oral(Room A) H. Toyoizumi #55

Evaluation Profit of Continuous Existence in Corporate Network

16:40-17:00 Oral(Room A) Y. Sano #127

Modeling Statistical Properties of Human Blogging

15:00-15:20 Oral(Room B) H.A. Makse #47

Laws of population growth

15:20-15:40 Oral(Room B) B. Podobnik #25

Cross-Correlations Methods

15:40-16:00 Oral(Room B) A.C.Ferreira #71

Unemployment Duration among Young Graduate Job Seekers

16:00-16:20 Oral(Room B) H. Hirata #42

Yield Expectations and the Effects of Macroeconomy and Monetary Policy

16:20-16:40 Oral(Room B) J. Miskiewicz #18

Globalization limits. Does the world economy reached globalization limit?

16:40-17:00 Oral(Room B) A.R.H. Montoya #121

On Critical Ising Models of Wealth Distribution

15:00-15:20 Oral(Room C) M. Tanaka- Yamawaki #30

PARAMETER SELECTION FOR PRICE PREDICTION AND SOM VISUALIZATION

15:20-15:40 Oral(Room C) M. Isfan #136

FORECASTING FINANCIAL TIME SERIES BY USING ARTIFICIAL NEURAL NETWORKS

15:40-16:00 Oral(Room C) S. Heyward #162

MODELLING AND FORECASTING HIGH FREQUENCY FINANCIAL DATA

WITH WAVELETS AND AN EVOLUTIONARY ARTIFICIAL NEURAL NETWORK

16:00-16:20 Oral(Room C) T. Yamada #87

A Doubly Structural Network Model and Agent-Based Simulation on Emergence of Money

16:20-16:40 Oral(Room C) T. Furukawazono #90

Scaling in Japanese Elections for the House of Representatives

16:40-17:00 Oral(Room C) T. Nambu #39

The Dynamics and Distribution of the Area Price of the Nord Pool

17:20-17:45 Invited Talk 11 A. Bunde #178

Improving Risk Estimation in Multifractal Financial Records

17:45-18:10 Invited Talk 12 D.Grech #161

COMPARISON STUDY OF GLOBAL AND LOCAL APPROACHES DESCRIBING

18:10-18:50 Plenary 5 M. Levy #7

The scale-free distribution of electronic communication and the "Gravitational Law of Social Interaction".

2009/3/4(Wed)

9:00-9:40 Plenary 6 D. Sornette #77

Endogenous versus exogenous dynamics and scaling laws in YouTube, Open Source Softwares, Cyber-risks and Finance

9:40-10:05 Invited Talk 13 J.A. Holyst #184

NONEQUILIBRIUM PHASE TRANSITION DUE TO COMMUNITIES ISOLATION IN GO GAME LIKE DYNAMICS

10:05-10:30 Invited Talk 14 T. Odagaki #108

HUMAN DYNAMICS AND SELF-ORGANIZATION OF HIERARCHY AND VILLAGES

10:50-11:15 Invited Talk 15 K. Tokita #180

SPECIES ABUNDANCE DISTRIBUTIONS, THE SPECIES-AREA RELATIONSHIPS AND THE ZIPF'S LAW

11:15-11:40 Invited Talk 16 M. Ausloos #172

Macro-economic indicators as the basis of evolving weighted bi-partite networks

11:40-12:05 Invited Talk 17 E.Estrada #151

SPECTRA OF COMPLEX NETWORKS I.

13:00-13:40 RLP 3 H. Yoshikawa #237

Reconstructing Macroeconomics

14:40-15:00 Oral(Hall) N.Hatano #153

SPECTRA OF COMPLEX NETWORKS II. Communicability and Community Structure

15:00-15:20 Oral(Hall) H.Rozenfeld #48

Zipf's Law for All Cities

15:20-15:40 Oral(Hall) K.Yamasaki #103

Networks constructed by Phase Syncronization Analysis

15:40-16:00 Oral(Hall) G.Rotundo #26

OWNERSHIP AND CONTROL IN SHAREHOLDING NETWORKS

16:00-16:20 Oral(Hall) T.Ohnishi #122

Network Motifs in Inter-firm Network

16:20-16:40 Oral(Hall) Y.Fujiwara #27

Chain of Bankruptcy on a Nation-wide Production Network

14:40-15:00 Oral(Room A) V.Khodusov #8

The Statistical Theory of Industrial Systems

15:00-15:20 Oral(Room A) A.Ishikawa #65

The difference of growth rate distributions between sales and profits

15:20-15:40 Oral(Room A) S.Fujimoto #81

Multiplicative stochastic process satisfying the law of detailed balance and Pareto's law under Gibrat's law

15:40-16:00 Oral(Room A) K.Sakai #85

Firm as a Bundle of Barcodes

16:00-16:20 Oral(Room A) K.Nakajima #119

Localization or Dispersion? Evidence from Interfirm Transactions in Japan

16:20-16:40 Oral(Room A) H.Watanabe #128

Central limit theorem of random multiplicative processes and application to firm growth problems

14:40-15:00 Oral(Room B) T.Nakamura #36

Investigation of influence of events to TV sales

15:00-15:20 Oral(Room B) S.Portela #44

Predicting the Customer Lifetime in the Portuguese Fixed Telecommunications Industry - An Application of Survival Analysis Modelling

15:20-15:40 Oral(Room B) W.Lee #74

THE RESEARCH OF SALES FORECASTING MODEL FOR CONVENIENCE STORES

15:40-16:00 Oral(Room B) B.Y.Shih #75

THE RESEARCH OF A CFM HYBRID ARTIFICIAL SALE FORECASTING MODEL

16:00-16:20 Oral(Room B) H.Ueno #137

Statistical properties of purchase number fluctuations in Japanese supermarkets

16:20-16:40 Oral(Room B) Y. Washida #67

Another “Innovator’s Dilemma” in the Demand Side: An Experimental Idea Generation Study in a consumer network

14:40-15:00 Oral(Room C) Oral(Room C) V. Gontis #89

LONG RANGE MEMORY STOCHASTIC MODEL OF RETURN IN FINANCIAL MARKETS

15:00-15:20 Oral(Room C) Z.R.Struzik #130

Scale Dependence of Increment Probability Density Function in S&P500 Index

15:20-15:40 Oral(Room C) G.Bormatti #115

THE EXPONENTIAL ORNSTEIN-UHLENBECK MODEL: ANALYTICAL AND NUMERICAL RESULTS

15:40-16:00 Oral(Room C) T.Ohi #52

The Distribution of Trader Returns under the Influence of Information Asymmetry: A Multi-Agent Simulation Study

16:00-16:20 Oral(Room C) C.Chiarella #78

Stock Price and Market Maker Inventory Dynamics

16:20-16:40 Oral(Room C) S. Kihara #29

Analysis and simulation of market dynamics with an extended Minority Games

17:00-17:25 Invited Talk 18 Y.Soejima #177

TRANSACTION NETWORK IN JAPANESE INTERBANK MONEY MARKETS

17:25-17:50 Invited Talk 19 N.Masuda #152

Priority queues with scale-free arrivals of incoming tasks

17:50-18:30 Plenary 7 A.L.Barabashi #195

THE ARCHITECTURE OF COMPLEXITY: FROM NETWORKS TO INTERNATIONAL TRADE

2009/3/5(Thu)

9:00-9:40 Plenary 8 R.Mantegna #190

CORRELATION, HIERARCHIES, AND NETWORKS IN FINANCIAL MARKETS

9:40-10:05 Invited Talk 20 Toshiaki Watanabe #191

Recent Developments in the Studies on Financial Volatility

10:05-10:30 Invited Talk 21 T. Tanaka #215

Limiting eigenvalue distributions of random matrices

10:35-10:55 Oral(Hall) T. Takahashi #94

Bayesian inference with an adaptive proposal density for GARCH models

10:55-11:15 Oral(Hall) J. Daly #53

Random matrix theory filters and currency portfolio optimisation

11:15-11:35 Oral(Hall) M. Kanevski #124

DETECTION OF PATTERNS IN MULTIVARIATE FINANCIAL DATA

10:35-10:55 Oral(Room A) S.Jain #117

Intermittent, extreme and persistent behaviour of financial markets

10:55-11:15 Oral(Room A) S. Takayama #107

ANALYSIS OF THE MECHANISM BEHIND THE LOG-PERIODIC PRICE OSCILLATIONS PRIOR TO A MARKET CRASH THROUGH MULTI-AGENT SIMULATION

11:15-11:35 Oral(Room A) Chin-Kun Hu #144

Looking for Macroscopic Parameters in Financial Fluctuations

10:35-10:55 Oral(Room B) K.Kim #164

STABLE EFFECTS IN CHINESE STOCK MARKETS

10:55-11:15 Oral(Room B) R.Yamamoto #80

Trading profitability of technical strategies in individual stocks

11:15-11:35 Oral(Room B) G. Oh #123

Information flow in international foreign exchange rates

Poster Session

2009/3/2(Mon) 14:10-15:00, 2009/3/3(Tue) 14:00-15:00, 2009/3/4(Wed)14:00-15:00

Carlo Artemi #6

FROM ECONOPHYSICS TO POLITICS

Hirohide Nagatsuka #19

STORE CHOICE PROBABILITIES IN REGIONAL SPACE BY THE DISCRETE CHOICE THEORY AND THE PROOF WITH CARD DATABASE OF STORES

Sylwia Krupa #24

Updating scheme - from zero-temperature ferromagnet to marketing.

Woo-Sung Jung #37

Statistical analysis of the Metropolitan Seoul Subway System

Tetsushi Ohdaira #40

Second-best decision realizes cooperation in spatial prisoner’s dilemma game

Wataru Soma #56

Estimation of network from meaningful part of cross-correlation matrix

Tatsuaki Wada #58

A nonlinear drift which leads to $kappa$-generalized distributions

Ikeda Yusuke #60

CASCADE DYNAMICS ON CLUSTERED NETWORK

Shouhei Yamazaki #64

Evaluation of Taxation Policy on Transactions in Financial Markets Using a Multi-Agent

Luca Di Gennaro #76

Keynes, Farjou, Machover and a probabilistic political economy

Cheoljun Eom #83

Effect of Portfolio Diversification by Market Factor in the Korean and Japanese Stock Markets

Chengmin Wang #84

Discussion about The Electricity Market Equilibrium

Masato Kobayashi #87

A Doubly Structural Network Model and Agent-Based Simulation on Emergence of Money

Masashi Tomoyose #91

Non-Gibrat's law and growth rate distributions

Tomohiko Konno #95

Network Structure of Japanese Firms

Tomohiko Konno #96

TFP Spill-Over effects on Complex Network and Economic Growth

Yasuhiro Nakayama #100

Dynamical Aspects of Multivariate Cross-Correlations in Financial Time Series

Kazuki Karasawa #105

A Study on the Agent-Based Simulation Method for the Firm Network Dynamics

Hiroyuki Ogasawara #106

Time Reversal Invariance in Stock Indices

Takashi Iino #109

COMMUNITY STRUCTURE IN A LARGE-SCALE TRANSACTION NETWORK AND VISUALIZATION

Kouyu Kamehama #110

"STRUCTURE ANALYSES OF A LARGE-SCALE TRANSACTION NETWORK THROUGH VISUALIZATION BASED ON MOLECULAR DYNAMICS"

Ryou Fujie #112

Phase transitions in the self organization of hierarchical society

Paulo F. C. Tilles #113

The Role of Technology in a Model Market with Asymmetric Information

Yukiko Saito #118

Strategic Interaction in Price Setting: Evidence from Consumer Electronics Markets

Yuka Yamazaki #120

Rules and Diversity of Japanese Wikipedia's Growth

Gabjin Oh #125

Local volatility prediction with gaussian processes

Younhee Lee #129

Moment Matching Calibration of Exponential levy models

Yoshiaki Kumagai #132

Time scale defined by fluctuations and multifractal time in foreign exchange markets

Yoshito Ohya #133

STATISTICAL STEADY STATES OF RANDOM TRANSPORT

Satoshi Ito #135

Analyzing How Editors Write Articles In Wikipedia

Takashi Iba #140

Sales and Purchases Distributions of Books, CDs, and DVDs in Online Store

Olga Khetselius #148

Neural networks modeling temporal variations of the market stock indexes and dynamical properties of world trade web

Shinjiro Samejima #154

The role of strongly-connected components in the network of Japanese companies

Kou Araki #156

Confirmation of Poissonian properties in high precision sales data of convenient stores

Yohei Watanabe #159

The statistical laws of order intervals in London stock market

Sanghyun Ahn #166

HIGH-ORDER CORRELATIONS OF FINANCIAL MARKETS

Takayuki Mizuno #171

Price Dispersion and Fluctuations: Evidence from Consumer Electronics Markets

Hiwon Yoon #193

THE ANALYSIS FOR THE DYNAMICS OF ITAAND PRICE CHANGES IN THE JAPANESE FINANCIALMARKET

Justin Paul #217

Impact of Financial Integration and Foreign Portfolio Investment on Stock Prices-Study of Indian Stock Market and Stock Indices

P. L. Rasmussen #232

New approaches to statistical pair trading by cointegration

T. Preis #246

Fluctuation patterns in high-frequency financial asset returns