

**VIII TRENTO SUMMER SCHOOL
INTENSIVE COURSE IN AGENT-BASED FINANCE**

Panorama Congress Centre
2-13 July 2007

Day		MORNING 9.00-10.30 a.m.		MORNING 11.00-12.30 a.m.		AFTERNOON 2.00-3.30 p.m.	AFTERNOON 4.00-6.00 p.m.	EVENING <i>(social events)</i>
1 July	Sunday					6.00-8.00 p.m. REGISTRATION		8.15 p.m. WELCOME DINNER at <i>Panorama Restaurant</i>
2 July	Monday	Thomas Lux: "The Stylized Facts of Financial Markets (part1)"	COFFEE BREAK	Cars Hommes: "Introduction to Bifurcations and Chaos (part 1)"	LUNCH	Robert Axtell: "title of the lecture"	Student work	
3 July	Tuesday	Thomas Lux: "The Stylized Facts of Financial Markets (part 2)"		Cars Hommes: "Introduction to Bifurcations and Chaos (part 2)"		Robert Axtell: "title of the lecture"	Student work	
4 July	Wednesday	Thomas Lux: "Stochastic Models of Interacting Agents: Principles (part1)"		Thomas Lux: "Stochastic Models of Interacting Agents: Principles (part2)"		Cars Hommes: "Expectations and Learning"	Student work	8.00 p.m. SOCIAL DINNER at <i>Trattoria Piedicastello</i>
5 July	Thursday	Cars Hommes: "Heterogeneous Agent Models (HAMs) (part 1)"		Cars Hommes: "HAMs (part 2)"		Shyam Sunder: "Introduction to Experimental Finance"	Student work	
6 July	Friday	Thomas Lux: "Asset Pricing Models with Stochastic Heterogeneous Agents"		Shyam Sunder: "Exploring Market Structures with Zero-Intelligence Agents"		Doyne Farmer: "title of the lecture"	Student work	7.30 p.m. Pizza at the University Canteen in Trento. Bus to Panorama at about 11.00 p.m.
7 July	Saturday	TRIP TO VENICE (<i>departure at 7.30 a.m, arrival at about 11.30 p.m.</i>)						
8 July	Sunday	Free day						
9 July	Monday	Thomas Lux: "Dynamics of Higher Moments in Models with Heterogeneous Agents"	COFFEE BREAK	Cars Hommes: "HAMs with many agent types"	LUNCH	Doyne Farmer: "title of the lecture"	Student work	
10 July	Tuesday	Thomas Lux: "Computational Experiments with Artificial Markets"		Cars Hommes: "HAMs with futures markets"		Klaus Reiner Schenk-Hoppe: "Evolutionary Finance: Theory"	Student work	
11 July	Wednesday	Thomas Lux: "Estimation of Stochastic Models of Interacting Agents"		Cars Hommes: "Estimation of HAMs"		Klaus Reiner Schenk-Hoppe: "Evolutionary Finance: Applications"	Student work	8.00 p.m. SOCIAL DINNER at <i>Castel Toblino (departure at 7.30 p.m. from Panorama)</i>
12 July	Thursday	Thomas Lux: "Artificial Intelligence and Artificial Markets"		Cars Hommes: "Laboratory Experiments (part 1)"		Jasmina Arifovic: "title of the lecture"	Student work	
13 July	Friday	Thomas Lux: "Artificial Financial Markets and the Stylized Facts"		Cars Hommes: "Laboratory Experiments (part 2)"		Jasmina Arifovic: "title of the lecture"	Student work	8.00 p.m. FAIRWELL DINNER at <i>Orso Grigio Restaurant</i>
14 July	Saturday	<u>Departures</u>						