

CS395T
Agent-Based Electronic Commerce
Fall 2006

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Week 7b

Good Afternoon, Colleagues

Are there any questions?

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- Would adaptation help?
- How limiting is it to have just one stock?
- Could the agents "read the news"?

Strategies

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- Combining many via GAs, qualitative reasoning (readjust?)
- Each good in various conditions
 - Would online adaptation help?

Evaluation

- Sharpe, Sortino ratio

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- Taken from real traders
- “Most widely used measure of risk-adjusted return”

Class Discussion

- Achal on agents in the stock market

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- Much better with multiple stocks?

Stock strategy testbed vs. multiagent domain (game theory)

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- Section 9 of Sherstov: no training in joint economy

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- (Guru's thesis)

Project plans

- Who needs partners?
- What are your plans?