Mr Davoud Taghawi-Nejad  
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Public access to ECB documents

Dear Mr Taghawi-Nejad,

On 12 July 2012, the European Central Bank (ECB) received your request for access to documents regarding “teams employing agent-based modelling.”

We would like to inform you that there are no teams at the ECB which employ agent-based modelling and that therefore there are no related ECB documents.

For your convenience we enclose a list of publicly available documents on agent-based modelling, which you might find useful.

Yours sincerely,

[Signature]

Pierre van der Haegen  
Director General  
Secretariat and Language Services

[Signature]

Roman Schremser  
Deputy Director General  
Secretariat and Language Services

Kaiserstrasse 29 – 60311 Frankfurt am Main - Germany
1. One of the Lamfalussy projects used an ABM model:

Research Proposal by Co-Pierre Georg, PhD Student, Friedrich-Schiller-Universität Jena:
„The Dynamics of Interbank Networks“- Lamfalussy proposal
http://www.co-georg.de/LamfalussyProposal_Georg.pdf

Abstract also published on the ECB-CFS Network webpage:

2. One of the ECB Working Papers by external researchers uses an ABM:

What drives the Network’s Growth? An Agent-Based Study of the Payment Card Market
by Biliana Alexandrova-Kabadjova and José Luis Negrín

3. The ECB organised a conference on 9-10 June 2011 with the NY Fed on “Alternative approaches to modelling systemic risk” with various presentations on ABMs.

Programme:
http://www.ecb.int/events/conferences/html/conf_ecb_ny_fed.en.html

Summary of the Conference by Simone Manganelli, ECB:

Session IV - Agent Based Models

Cars Hommes, CeNDEF, Amsterdam School of Economics University of Amsterdam,

What can Central Bankers learn from Agent-Based Models in order to manage the current and prevent the next crisis?
http://www.ecb.europa.eu/events/conferences/shared/pdf/conf_ecb_ny_fed/Hommes_pres.pdf?594dc6472d5d7aca1f4382325af8f045
Doyne Farmer, Santa Fe Institute

The challenge of building agent-based models of the economy by J. Doyne Farmer, Santa Fe Institute

4. Finally, there are two large non-ECB affiliated initiatives on ABMs:

The CRISIS project (Doyne Farmer et al)
See for example:
The challenge of building agent-based models of the economy
by J. Doyne Farmer, Santa Fe Institute (See above)

and the Forecasting the Crisis (FOC) project (Caldarelli et al)
http://forecastingcrises.wordpress.com/2011/02/18/what-have-we-learned-from-the-financial-crisis/