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Static and dynamic factors in an information-based multi-asset artificial stock market

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*Highlights (for review)

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- An information-based multi-asset artificial stock market is modelled and simulated.
- The artificial market is populated by heterogeneous agents
- Agents are characterized by sentiments and organized in sparsely connected networks
- Single stock price processes exhibit the principal stylized facts
- Multivariate price process shows the presence of static factors and common trends