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Effects of fundamentals acquisition and strategy switch on stock price dynamics

Songtao Wu, Jianmin He, Shouwei Li



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HIGHLIGHTS

- An artificial stock market with multi-agent model is developed.
- Information about fundamentals could be acquired from both market and social network.
- Switch behavior of agents are constrained by their information statuses.
- Fundamentalists and chartists play different roles in information diffusion.
- Different combinations of information efficiency play diverse roles in price dynamics.

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