

Contents

Foreword — XI

Amit Sinha

Chapter 1

Econophysics: An Introduction — 1

Arnab K. Ray

Chapter 2

Logistic Modelling of Economic Dynamics — 13

Alain le Méhauté and Dmitrii Tayurskii

Chapter 3

Outlook About the Mathematical Foundation of Creativity in Economy:

Monadic Approach and Holistic Role of the Zeta Riemann Function — 25

Mario Arturo Ruiz Estrada

Chapter 4

The Visualization of the U.S. Economy Under the Application of the EGAP-Helix — 57

István Gere, Szabolcs Kelemen, Tamás S. Biró and Zoltán Néda

Chapter 5

Wealth Distribution Patterns in Different Socio-economic Environments: Data Mining, Estimation and Modelling — 61

Sanjukta Paul and Bikas K. Chakrabarti

Chapter 6

Kinetic Exchange Models of Income and Wealth Distribution: Self Organization and Poverty Level — 79

Amit Sinha, Philip A. Horvath, and Kelly R. Roos

Chapter 7

Kinetic Monte Carlo Simulations of an Agent-Based Model of Market Dynamics — 95

Mario Arturo Ruiz Estrada

Chapter 8

Quantifying Economic Dynamics: Unveiling the Formula for Monetary Energy (Em) — 109

Bodo Herzog

Chapter 9

Sociophysics Model of Bubbles with Neural-Stochastic Differential Equations: A Stochastic Inflation Model — 125

Filip Chudzyński and Zbigniew R. Struzik

Chapter 10

Criticality of the Bitcoin Market — 145

Mario Arturo Ruiz Estrada

Chapter 11

Decoding Cryptocurrency Vulnerability: Assessing Risk and Factors — 171

Michał Bernardelli

Chapter 12

A Quasi-optimal Technique for Rebalancing a Cryptocurrency Wallet — 181

Axel A. Araneda

Chapter 13

Price Modelling under Generalized Fractional Brownian Motion — 197

Amit Sinha

Chapter 14

Simplifying to Improve Reliability of Geometric Brownian Motion Stock Index Forecasts — 215

Amit Sinha

Chapter 15

Do Economic and Financial Factors Affect Expected S&P 500? — 229

Matt Lutey, Bill Nelson, Dave Rayome

Chapter 16

Predictability of Technical Analysis — 239

Angélica Semedo, Carolina Henriques, Francisco Camejo, Derick Quintino,
Paulo Ferreira

Chapter 17

**Fractal Regressions: An Econophysics Innovation to Apply in Economics
and Finance — 261**

James Ming Chen

Chapter 18

**The Menace and Caress of Wave: The Econophysics of Informational
Diffusion — 277**

Marisa Faggini, Bruna Bruno and Anna Parziale

Chapter 19

Improving Chaos Control: Implications for Economic Policies — 295

James Ming Chen

Chapter 20

**Of Time and the River: Comovement, Heterogeneity, and Multifractality in a
World Lit by Lightning — 311**

Zlata Tabachová

Chapter 21

Transfer Entropies between Market Stocks — 329

Sujin Suwanna, Teerasit Termsaithong and Nawee Jaroonchokanan

Chapter 22

Multifractal Analysis of Regimes in Financial Markets — 341

El Mehdi Ferrouhi, Ibrahim Bouabdallaoui

Chapter 23

**Evidence of Chaos in the Moroccan Stock Market before and during the
Covid-19 Pandemic — 363**

Matthieu Garcin

Chapter 24

**Complexity Measure, Kernel Density Estimation, Bandwidth Selection,
and the Efficient Market Hypothesis — 393**

Mario Arturo Ruiz Estrada

Chapter 25

Exploring the Intersection of Chemistry and Economic: The Emergence of Econochemistry — 411

Mario Arturo Ruiz Estrada

Chapter 26

Developing a 3D Printed Prototype for Visualizing Large Development

Indicator Performance in Any Country: The Domestic Development Domestic Integrated Structures (DDGIS) — 421

Acknowledgements — 435

List of Contributors — 437

List of Figures — 445

List of Tables — 453

About the Editor — 455

Index — 457