

# 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**