

工程与应用

动态环境中基于风险的模糊策略

赵旭, 蔚承建

南京工业大学 信息科学与工程学院, 南京 210009

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摘要 提出了一种适合动态环境的代理策略。基于风险的模糊策略是在Risk-Based策略基础上提出的,能够在动态市场环境下完成较高的市场效率,并且交易价格基本在市场均衡价附近波动。首先简要介绍了Risk-Based策略,分析了影响Risk-Based代理行为的关键参数,然后在此基础上将模糊理论与Risk-Based策略相结合提出了基于风险的模糊策略,最后通过实验证明了在动态环境下基于风险的模糊策略胜过其他的代理策略。

关键词 [基于风险的模糊策略](#) [Risk-Based策略](#) [模糊控制](#) [连续双向拍卖](#)

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Fuzzy risk-based strategy for dynamic market

ZHAO Xu, WEI Cheng-jian

Department of Computer Science and Technology, Nanjing University of Technology, Nanjing 210009, China

Abstract

This paper develops a novel bidding strategy that software agents can use to buy and sell goods in dynamic market. This strategy involves the agent forming a bid or ask by assessing the degree of risk involved and making a prediction about the dynamic marketplace using fuzzy logic. When the market changes, the agent can quickly adapt the situations. It benchmarks this strategy against the most common strategies for dynamic market, and the experiment results show that this strategy outperforms these benchmarks.

Key words [fuzzy risk-based bidding strategy](#) [Risk-Based bidding strategy](#) [fuzzy control](#) [continuous double auction](#)

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通讯作者 赵旭 zhaoxu-1983@163.com

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