# 28 заседание, 27 января 2017 г. « Simple Forecasting Heuristics that Make us Smart: Evidence from Different Market Experiments». Профессор Михаил Ануфриев (Технологический университет, Сидней/ ЕУСПб).

*Аннотация:*We study a model in which individual agents use simple linear first order price forecasting rules, adapting them to the complex evolving market environment with a Genetic Algorithm optimisation procedure. The novelties are: (1) a parsimonious experimental foundation of individual forecasting behaviour; (2) an explanation of individual and aggregate behaviour in four different experimental settings, (3) improved one-period and 50-period ahead forecasting of lab experiments, and (4) a characterisation of the mean, median and empirical distribution of forecasting heuristics. The median of the distribution of GA forecasting heuristics can be used in designing or validating simple Heuristic Switching Model.