

Potential force observed in market dynamics II– Statistical laws of the market potential -

Takayuki Mizuno⁽¹⁾, Misako Takayasu, Hideki Takayasu

¹*Computational Intelligence and Systems Science, Interdisciplinary Graduate School of Science & Engineering, Tokyo Institute of Technology, Mail Box G3-52, 4259 Nagatuta-cho, Yokohama 226-8502, Japan.*

Corresponding author e-mail: mizuno@smp.dis.titech.ac.jp

We apply our estimation method of potential force to Yen/Dollar and stock markets. The market potential is shown to have spontaneous fluctuations and also it is affected by external factors such as news. For example, the potential changed suddenly from an attractive force to a repulsive one on the day of the 9-11 terrorism in 2001. In the workshop, we show many examples and statistical laws of the market potential.