CONSTRUCTION OF A GENERALIZED MODEL FOR DETERMINATION THE BROKER BEHAVIOUR FOR CAPITAL MARKET

Laura Florentina CACOVEAN "Lucian Blaga" University, Sibiu, Romania laura.cacovean@ulbsibiu.ro Marian Pompiliu CRISTESCU "Lucian Blaga" University, Sibiu, Romania marian.cristescu@ulbsibiu.ro, mp_cristescu@yahoo.com Corina Ioana CRISTESCU C.S.I.E. Faculty – A.S.E. Bucharest, Bucharest, Romania ci_cristescu@yahoo.com Ciprian CUCU "1 Decembrie 1918" University, Alba Iulia, Romania cucu.ciprian@gmail.com

Abstract: The model checkers are tools which can be used to verify a given system satisfies a given temporal logic formula. The model is a directed graph where the nodes represent the states of the system and the edges represents the state transitions. The nodes and the edges can be labelled with atomic propositions what describe the states and the transitions of the system. In order to be verified by a given model, a property is written as a temporal logic formula across the labelled propositions from the model. A model checker is an algorithm that determines the states of a model that satisfy a temporal logic formula.

References:

[1] Laura Cacovean, Florin Stoica, Algebraic Specification Implementation for CTL Model Checker Using ANTLR Tools, 2008 WSEAS International Conferences, Computers and Simulation in Modern Science - Volume II, Bucharest, Romania, Nov. 2008, ISSN: 1790-5117, ISBN: 978-960-474-032-1

[2] M. Huth and M. Ryan, Logic in Computer Science: Modelling and Reasoning about Systems, Cambridge University Press, 2000.

[3] I. Purcaru, Oana Gabriela Purcaru, Matematici financiare, Teorie si aplicatii, Bucuresti, Ed. economica, 2000, ISBN 973-590-347-4

[4] Terence Parr, The Definitive ANTLR Reference, Building Domain-Specific Languages, version: 2007

[5] E. Van Wyk, Specification Languages in Algebraic Compilers, Theoretical Computer Science, 231(3):351--385, 2003