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## MINORITY GAME WITH SEVERAL GROUPS ACTING AT DIFFERENT TIME SCALE

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In last two decades, the effort devoted to interdisciplinary research of bounded sources allocation is growing, examining complex phenomena as stock markets or traffic congestions. The Minority Game is a multiple-agent model of inevitable frustration arising in such situations. It is analytically tractable using the replica method originated in statistical physics of spin glasses. We generalised the Minority Game introducing heterogeneous agents. This heterogeneity causes a considerable decrease of an average agent's frustration. For many configurations, we achieve even a positive-sum game, which is not possible in the original game variant. This result is in accordance with real stock market data.