1. Record Nr. UNINA9910299655903321 Autore Cao Guangxi Titolo Multifractal Detrended Analysis Method and Its Application in Financial Markets / / by Guangxi Cao, Ling-Yun He, Jie Cao Singapore:,: Springer Singapore:,: Imprint: Springer,, 2018 Pubbl/distr/stampa 981-10-7916-1 **ISBN** [1st ed. 2018.] Edizione 1 online resource (255 pages): illustrations Descrizione fisica Disciplina 332.015192 Soggetti Financial engineering Big data Financial Engineering Big Data/Analytics Lingua di pubblicazione Inglese **Formato** Materiale a stampa Livello bibliografico Monografia Includes bibliographical references. Nota di bibliografia Nota di contenuto Chapter 1 Introduction -- Chapter 2 Long Memory Methods and Comparative Analysis -- Chapter 3 Multifractal Detrended Fluctuation Analysis (MF-DFA) -- Chapter 4 Multifractal Detrended Cross-Correlation Analysis (MF-DCCA) -- Chapter 5 Asymmetric Multifractal Detrended Fluctuation Analysis (MF-ADFA) -- Chapter 6 Asymmetric Multifractal Detrended Cross-Correlation Analysis (MF-ADCCA) --Chapter 7 Asymmetric DCCA Cross-Correlation Coeffcient -- Chapter 8 Simulation - Taking DMCA as an Example -- Chapter 9 Multifractal Dentrend Method with Different Filtering -- Chapter 10 Risk Analysis Based on Multifractal Detrended Method. Sommario/riassunto This book collects high-quality papers on the latest fundamental advances in the state of Econophysics and Management Science, providing insights that address problems concerning the international economy, social development and economic security. This book applies the multi-fractal detrended class method, and improves the method with different filters. The authors apply those methods to a variety of areas: financial markets, energy markets, gold market and so on. This book is arguably a systematic research and summary of various kinds

of multi-fractal detrended methods. Furthermore, it puts forward some investment suggestions on a healthy development of financial markets.