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Quantifying reflexivity in financial markets: Toward a prediction of flash crashes

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Abstract

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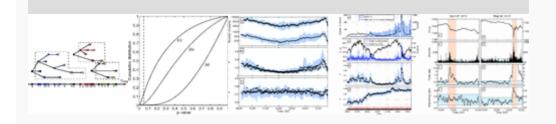
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in une	raigeled Advertising the Chicago Mercantile Exchange from 1998 to 2010. We find that the level of	
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plant safety measures concerned with avoiding "criticality," our measure provides a direct

imit of diverging trading activities the absence of any external driving Accept All

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