Low q-moment multifractal analysis of Gold price, Dow Jones Industrial Average and BGL-USD exchange rate

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K. Ivanova[1] & M. Ausloos[2]

Abstract:

An estimate of the low *q*-moment values of the assumed multifractal spectrum of Gold price, Dow Jones Industrial Average (DJIA) and Bulgarian Lev - USA Dollar (BGL-USD) exchange rate over a 6 1/2 year time span has been made. The findings can be compared to the analysis made on 23 foreign currency exchange rates by Vandewalle and Ausloos but there is a clear indication of some differences. Comparison to fractional Brownian motion is made. The analysis shows that these three financial data are not likely fractal but rather multifractal indeed.

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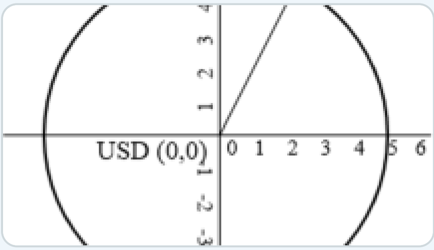

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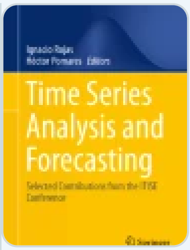

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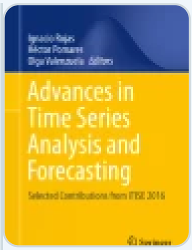

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Author information

Authors and Affiliations

Institute of Electronics, Bulgarian Academy of Sciences, Tzarigradko chaussee 72, Sofia 1784, Bulgaria, , , , , , BG

K. Ivanova

SUPRAS, Institut de Physique B5, Université de Liège, 4000 Liège, Belgium, , , , , , BE

M. Ausloos

Additional information

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