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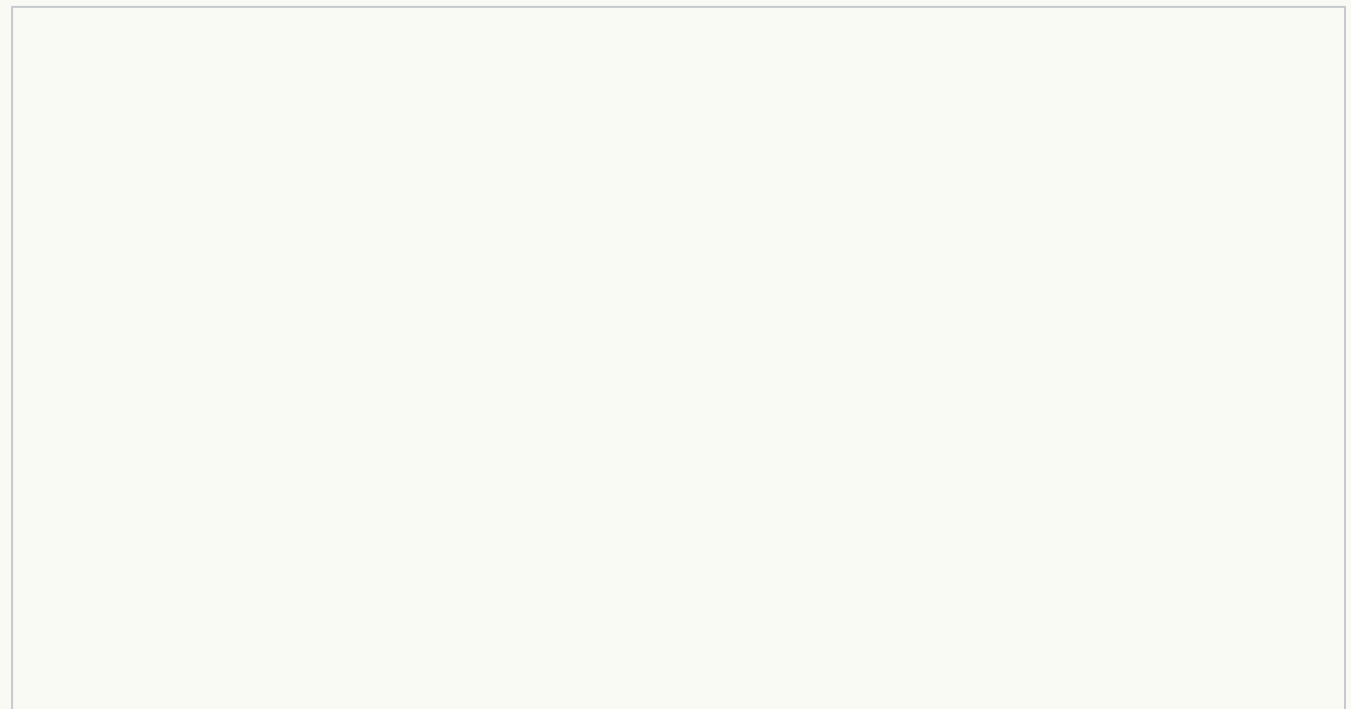
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Wavelets in Economics and Finance: Past and Future

James B. Ramsey

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From the journal

Studies in Nonlinear Dynamics & Econometrics

Volume 6 Issue 3

Article



In this paper I review what insights we have gained about economic and financial relationships from the use of wavelets and speculate on what further insights we may gain in the future. Wavelets are treated as a 'lens' that enables the researcher to explore relationships that previously were unobservable.

Published Online: 2002-11-21

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