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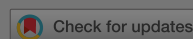
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Original Articles

An approach for Baltic Dry Index analysis based on empirical mode decomposition

Qingcheng Zeng ✉ & Chenrui Qu

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Cite this article <https://doi.org/10.1080/03088839.2013.839512>

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Abstract

The bulk shipping market is seasonal, cyclical and highly volatile. Due to the nonstationary and nonlinear nature of price series and the complexity of influencing factors, it is difficult to analyse the fluctuations in the bulk shipping market. In this study, a method based on empirical mode decomposition (EMD) is proposed to investigate the volatility of the Baltic Dry Index (BDI). In this method, the original

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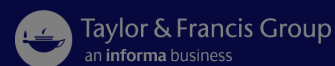
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