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

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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 freight p , using EMD first. The term fluctuati ts and a long- can effec nt economic meaning of intrinsic modes, t operability of the m

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