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Abstract

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The most suitable paradigms and tools for investigating the scaling structure of financial time series are reviewed and discussed in the light of some recent empirical results. Different types of scaling are distinguished and several definitions of scaling

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66 Citations

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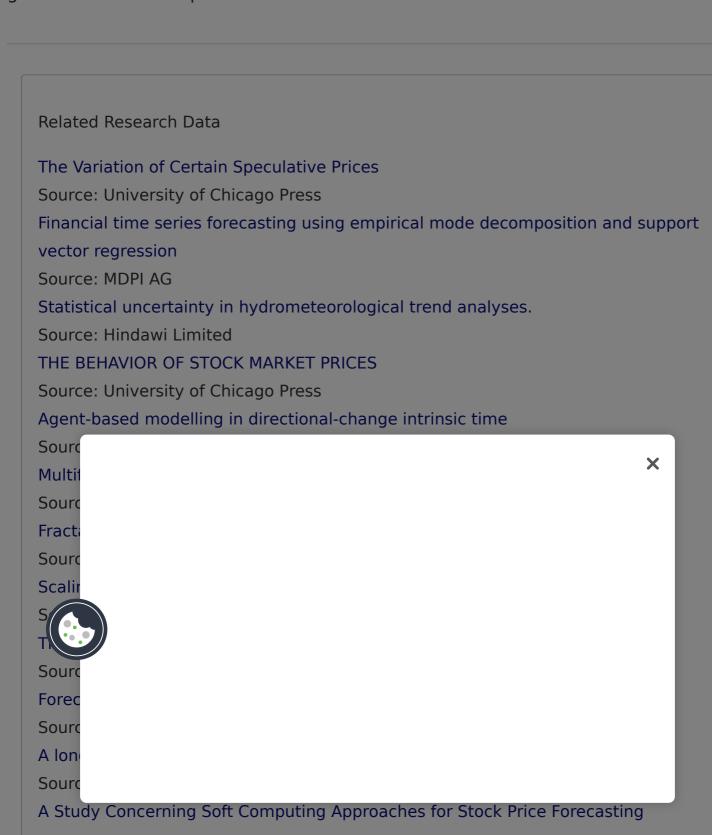
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nd advice. I (2003) and DP0558183 (2005), COST P10 "Physics of Risk" project and M.I.U.R.-F.I.S.R. Project "Ultra-high frequency dynamics of financial markets".

Notes

†In the literature, self-affine processes are also called self-similar.

†We use H without parentheses as the original Hurst exponent, and H(q) as the generalized Hurst exponent.



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