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Power laws in economics and finance: some ideas from physics

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Abstract

We discuss several models in order to shed light on the origin of power-law distributions and power-law correlations in financial time series. From an empirical point of view, the exponents describing the tails of the price increments distribution and the decay of the

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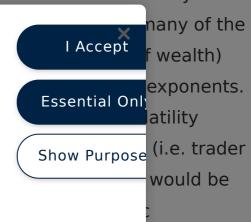
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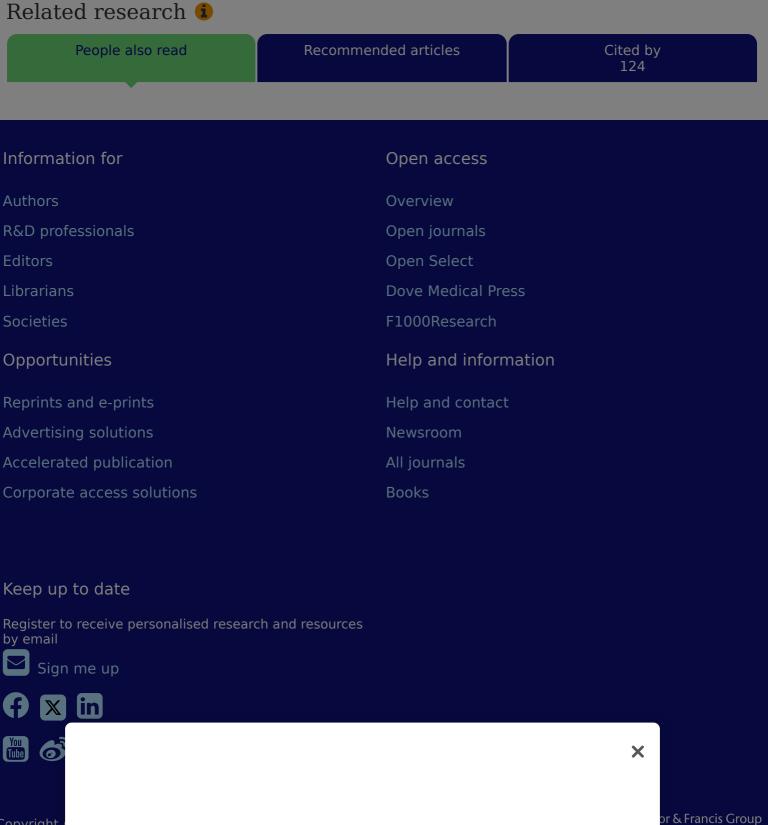
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