

Fractal Market Analysis Applying Chaos Theory To Investment And Economics

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Summary:

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Fractal Market Analysis: Applying Chaos Theory to ... FRACTAL TIME SERIES. Failure of the Gaussian Hypothesis. A Fractal Market Hypothesis. FRACTAL (R/S) ANALYSIS. Measuring Memory--The Hurst Process and R/S Analysis. Fractal Markets Hypothesis (FMH) | Investopedia Fractal Markets Hypothesis (FPH) is an alternative investment theory to the widely utilized Efficient Market Hypothesis (EMH). FMH analyzes the daily randomness of the market and the turbulence.

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