عنوان مقاله:

A Multifractal Detrended Fluctuation Descriptionof Iranian Rial-US Dollar Exchange Rate

محل انتشار:

اولین همایش آینده پژوهی (سال: 1385)

تعداد صفحات اصل مقاله: 14

نویسنده:

P. Norouzzadeh - *Quantitative Analysis Research Group,Farda Development Foundation, Tehran, Iran*

خلاصه مقاله:

The miltifractal properties and scaling behaviour of the exchangerate variations of the Iranian rial against the US dollar from a dailyperspective is numerically investigated. For this purpose the multifractaldetrended fluctuation analysis (MF-DFA) is used. Through multifractalanalysis, the scaling exponents, generalized Hurst exponents,generalized fractal dimensions and singularity spectrum are derived.Moreover, contribution of two major sources of multifractality, that is,fat-tailed probability distributions and nonlinear temporal correlationsare studied

کلمات کلیدی:

Multifractality, Scaling, Rial-dollar exchange rate, Financialmarkets

لینک ثابت مقاله در پایگاه سیویلیکا: