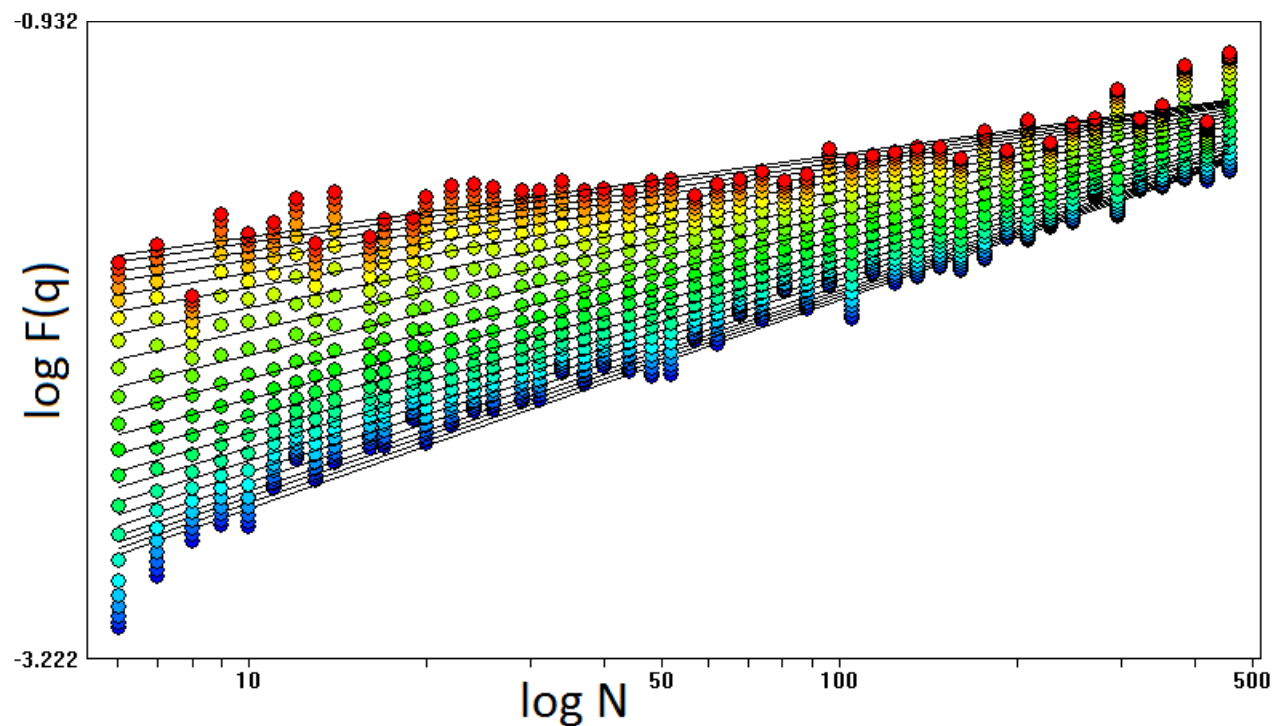
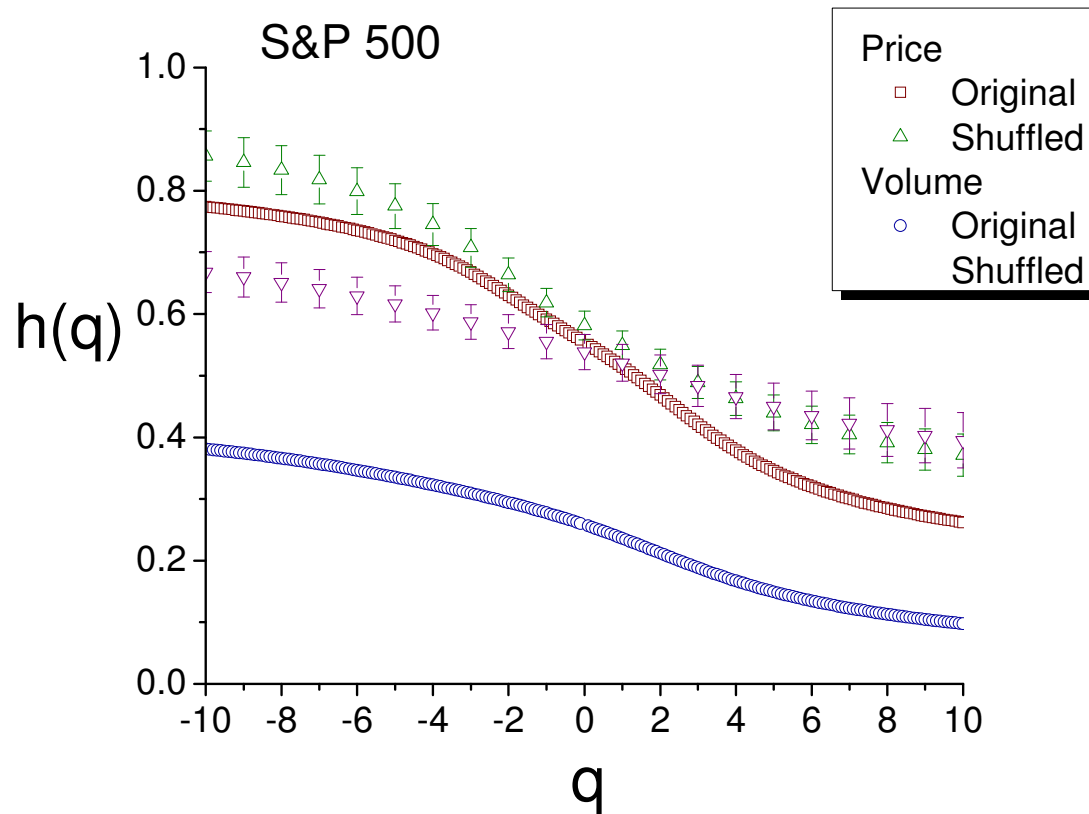


Multifractal behavior of financial time series

- Are there similarities between multifractals in different markets?
- Do price changes and volume changes in stock market indices have similar multifractal properties?



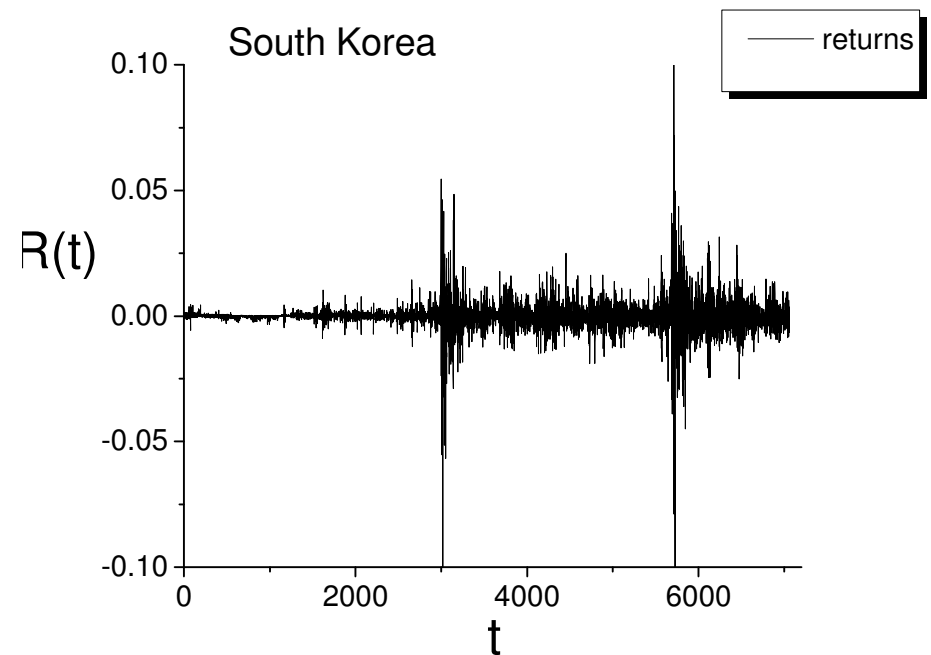
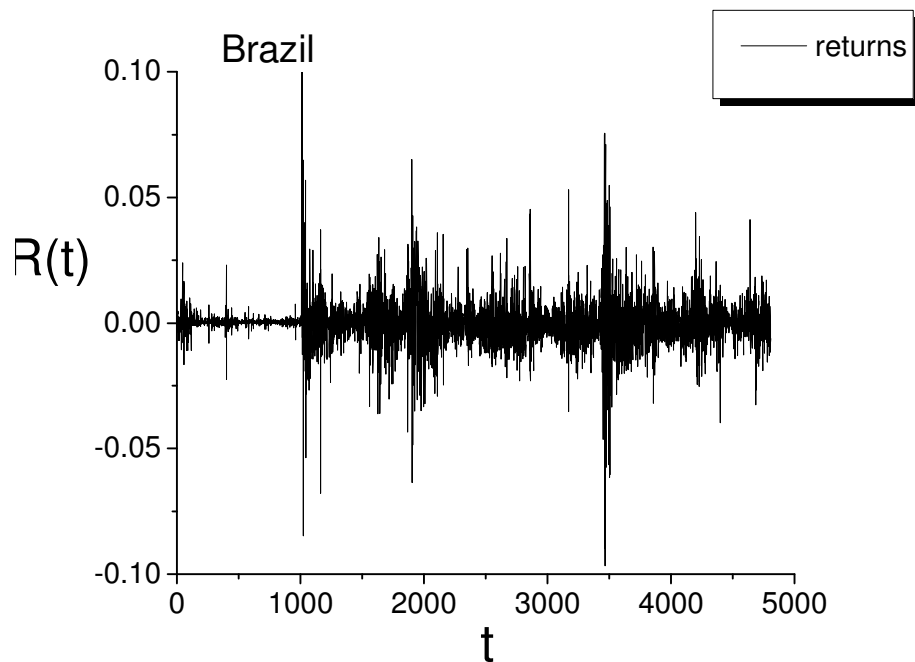


- Price changes are more complex and lack long-term correlations
- Volume changes are less complex with anti-persistent long-term correlations
- Distinct multifractal regimes for price and volume changes?

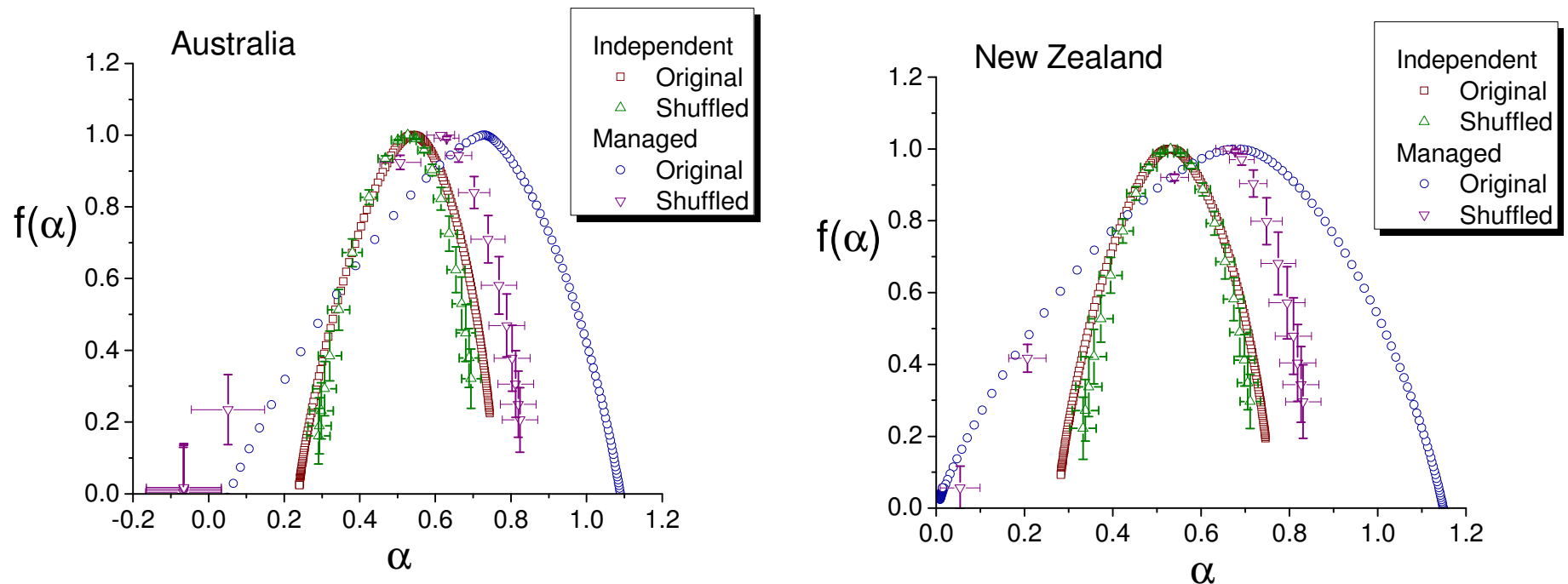
Multifractal analysis of managed and independent float exchange rates

Questions:

- Are there any distinct multifractal behaviors when transitioning from a managed to independent float regime?
- If so, what do they represent?



Multifractal analysis of managed and independent float exchange rates



Answers:

- transitions to independent float regimes indicate market efficiency
- developed countries are more sensitive to changes in currency regimes