

Why Stock Markets Crash Critical Events In Complex Financial Systems

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Why Stock Markets Crash Critical

Market Crashes as Critical Phenomena? Explanation ...

The first is the fact that stock market returns seem to exhibit power law behavior in the vicinity of a crash, and the second is -called volatility so clustering, which is the fact that market returns seem to ...

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Eyal Lubetzky - NYU Courant

Why Stock Markets Crash" / D Sornette (2001) [Chapter 5 "Modeling bubbles and crashes"] Such applications of the Ising Model emphasize a missing dimension of time: How does the system evolve? Markets Stock Crash Why ...