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supply models to explain those findings. Part Four approaches market activity from the viewpoint of stochastic processes; as such, it concentrates on fractal noise.

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Fractal Market Hypothesis, for instance,

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focuses on the investment horizons and liquidity of markets and investors – factors limited in the framework of EMH. The theoretical framework of fractal markets can clearly explain investor behavior during periods of crisis and stability.

Fundamentals Of Fractal Markets

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Theory

Edgar E. Peters (born July 16, 1952), is an asset manager and writer on investment management topics. He is noted for his early contributions to the application of chaos theory and fractals to the financial markets. These works primarily dealt with fat tailed distributions originally discovered by

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Benoit Mandelbrot and expanded upon in Peters (1991 and 1994).

Edgar E. Peters - Wikipedia

Edgar E. Peters is the author of Fractal Market Analysis (3.32 avg rating, 28 ratings, 0 reviews, published 1994), Chaos and Order in the Capital Markets...

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Edgar E. Peters (Author of Fractal Market Analysis)

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tackles head-on tradition bound capital market theories and asset pricing models that depend on symmetry and smoothness, base their results on regular, periodic market and economic cycles, and seek to explain away as "anomalies" such recurring events as market stampedes and crashes.

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the pricing adjustment of assets under the ...

Fractal Markets Hypothesis (FMH) Definition

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begins with a brief, but fascinating history of fractals, and you learn the concepts you will need to form your own trading strategies.

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chaos theory to ...

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