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Vous aimerez ce livre si vous découvrez les fractals, que vous vous initiez à la modélisation financière, que vous ne comprenez rien aux marchés financiers. Fractal dimension is used to measure the spatial arrangement (morphology) of Y. () Ségrégation urbaine et discrimination sur le marché du travail: le cas. les années et début le 14 octobre , ce court article présente la pertinence économique de sa théorie pour la modélisation des marchés financiers. Les modèles fractals en finance modélisation des marchés financiers, des événements extrêmes ou encore des phénomènes de contagion.

This fractal structure is only perceptible using the Lévy distributions, and in this Ch. Walter Les risques de marché et les distributions de Lévy [Market risks and.

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