

**INTRODUCTION TO ECONOPHYSICS: CORRELATIONS
AND COMPLEXITY IN FINANCE**

Teresa Fay Meltzer

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An introduction to econophysics: correlations and complexity in finance / Rosario N. Mantegna, H. Eugene Stanley. p. cm. ISBN 0 2 (hardbound). 1.

Complexity Explorer

Introduction to Econophysics Correlations and Complexity in Finance the use of concepts from statistical physics in the description of financial systems.

An introduction to econophysics: correlations and complexity in finance J. Doyne Farmer, Physicists Attempt to Scale the Ivory Towers of Finance, Computing.

Keywords: Economics; Econophysics; Financial Markets; Interdisciplinary. Physics This neologism was first introduced by H.E. Stanley, in 1 . termine whether asset prices might exhibit long-range correlations and thus .. and Complexity in Finance, Cambridge University Press, Cambridge,

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Scaling and its breakdown After explaining the idea of cross correlation, it shows how to calculate correlation coefficients.

Thebookbeforeusis,thepublishersclaim,thefirstEnglishmonographonec Efficient market hypothesis 3. Statistical physics concepts such as stochastic dynamics, short- and long-range correlations, self-similarity and scaling permit an understanding of the global behaviour of economic systems without first having to work out a detailed microscopic description of the . Broadlyunderstood,it'stheattempttounderstandeconomicphenomenawith in real markets Appendix A: