

## Accepted Manuscript

Price dynamics of the financial markets using the stochastic differential equation for a potential double well

L.S. Lima, L.L.B. Miranda

PII: S0378-4371(17)30832-4

DOI: <http://dx.doi.org/10.1016/j.physa.2017.08.106>

Reference: PHYSA 18552

To appear in: *Physica A*

Received date: 20 January 2017

Revised date: 30 May 2017

Please cite this article as: L.S. Lima, L.L.B. Miranda, Price dynamics of the financial markets using the stochastic differential equation for a potential double well, *Physica A* (2017), <http://dx.doi.org/10.1016/j.physa.2017.08.106>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.



## Highlights

- . The stochastic differential equation with a double well has been used as a mathematical model for the price dynamics of the financial market.
- . The mean price  $\langle S \rangle$  have been calculated using simulation.
- . The Hurst index has been calculated for the model
- . The behavior of long tail distribution for the volatilities has been determined.

متن کامل مقاله

دریافت فوری ←

**ISI**Articles

مرجع مقالات تخصصی ایران

- ✓ امکان دانلود نسخه تمام متن مقالات انگلیسی
- ✓ امکان دانلود نسخه ترجمه شده مقالات
- ✓ پذیرش سفارش ترجمه تخصصی
- ✓ امکان جستجو در آرشیو جامعی از صدها موضوع و هزاران مقاله
- ✓ امکان دانلود رایگان ۲ صفحه اول هر مقاله
- ✓ امکان پرداخت اینترنتی با کلیه کارت های عضو شتاب
- ✓ دانلود فوری مقاله پس از پرداخت آنلاین
- ✓ پشتیبانی کامل خرید با بهره مندی از سیستم هوشمند رهگیری سفارشات