## **Accepted Manuscript**

Detrended fluctuation analysis based on higher-order moments of financial time series

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PII:	S0378-4371(17)30843-9
DOI:	http://dx.doi.org/10.1016/i.physa.2017.08.062
Reference:	PHYSA 18508
To appear in:	Physica A
Received date :	18 April 2017
Revised date :	1 June 2017

Please cite this article as: Y. Teng, P. Shang, Detrended fluctuation analysis based on higher-order moments of financial time series, *Physica A* (2017), http://dx.doi.org/10.1016/j.physa.2017.08.062

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## **ACCEPTED MANUSCRIPT**

## Highlights

A new method is proposed with the objective of assessing the complexity of a complex dynamical system.

We extend DFA and local scaling DFA to higher moments such as skewness and kurtosis.

DFA, SMDFA and KMDFA demonstrate the volatility behaviors of time series in different aspects.

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