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Detrended fluctuation analysis of multivariate time series

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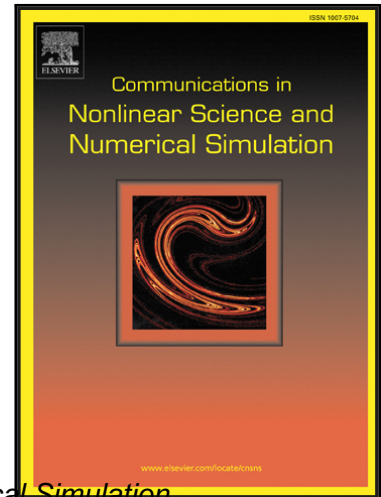
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Highlights

- We extend the detrended fluctuation analysis to the multivariate case, named MV DFA.
- The MV DFA exponent is identical with the average exponent of the individual series.
- The scaling exponent of correlated bivariate series is irrelevant to correlation levels.
- The number of series with large exponent in the system affects the MV DFA exponent.
- Multiscale MV DFA reveals different properties between Chinese and US stock markets.

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