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Multifractal analysis of Shanghai and Hong Kong stock markets before and after the connect program

Guofu Zhang, Jingjing Li

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The affiliation and full address of all authors

Guofu Zhang*, Jingjing Li

College of Economics and Management, Tianjin University of Science and Technology, Tianjin,

China

* Corresponding author. E-mail: zhangguofudufe@163.com

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