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Fractal Market Analysis: Applying Chaos Theory to Investment and Economics Hardcover - Illustrated, Jan. 26 1994 by Edgar E. Peters (Author) 4.2 out of 5 stars 15 ratings

Fractal Market Analysis: Applying Chaos Theory to ...

The suggested fractal market hypothesis proposed in the book is an attempt to replace the efficient market hypothesis with something that incorporate randomness and market structure into its consideration. It is a reasonably good attempt but it does not offer traders a way to utilize the information. The analysis on S&P tick data was a good one.

Fractal Market Analysis: Applying Chaos Theory to ...

In Fractal Market Analysis, Edgar Peters tackles head-on tradition bound capital market theories and asset pricing

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models that depend on symmetry and smoothness, base their results on regular, periodic market and economic cycles, and seek to explain away as "anomalies" such recurring events as market

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Analysis

In Fractal Market Analysis, Edgar Peters tackles head-on tradition bound capital market theories and asset pricing models that depend on symmetry and smoothness, base their results on regular, periodic market and economic cycles, and seek to explain away as "anomalies" such recurring events as market stampedes and crashes.

Fractal Market Analysis : Edgar E. Peters : 9780471585244

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Fractal Market Hypothesis has emerged

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as an alternative to ... technical analysis falls within the context of fractals: ... Risk, and Financial Markets, by Edgar E. Peters, John ...

Fundamentals Of Fractal Markets Theory

Fractal Market Analysis: Applying Chaos Theory to Investment and Economics. Edgar E. Peters. This book includes a very detailed description of how to apply some chaos theory techniques - primarily R/S analysis - to time series data. With this technique, one can gauge whether a time series is completely random, completely predictive, or a mixture of ...

Fractal Market Analysis: Applying Chaos Theory to ...

Formalized in 1991 by Edgar Peters, fractal market hypothesis (FMH) was introduced as a way of creating a foundation for the technical analysis of the pricing adjustment of assets under the ...

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Fractal Markets Hypothesis (FMH) Definition

Fractal energy follows the fractal hypothesis of the stock market (First introduced in the 90s by Edgar Peters). The Fractal Energy Hypothesis FEH is then defined as: “the self-similarity of financial price series comes about due to the interaction of investors with different investment time horizons.”

What's The Fractal Energy (FE) Trading Indicator ...

Edgar E.Peters - Fractal Market Analysis. Description. A leading pioneer in the field offers practical applications of this innovative science. Peters describes complex concepts in an easy-to-follow manner for the non-mathematician.

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Fractal Market Analysis By Edgar The book teaches about fractal analysis of any data set, and uses financial markets as special cases to illustrate the concepts involved in fractal analysis. He begins with a brief, but fascinating history of fractals, and you learn the concepts you will need to form your own

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Edgar E. Peters (born July 16, 1952), is

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an asset manager and writer on investment management topics. He is noted for his early contributions to the application of chaos theory and fractals to the financial markets.

Edgar E. Peters - Wikipedia

Fractal Market Analysis-Edgar E. Peters
1994-01-26 A leading pioneer in the field offers practical applications of this innovative science. Peters describes complex concepts in an easy-to-follow manner for the non-mathematician. He uses fractals, rescaled range analysis and nonlinear

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