

Accepted Manuscript

Multivariate multiscale distribution entropy of financial time series

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PII: S0378-4371(18)31310-4
DOI: <https://doi.org/10.1016/j.physa.2018.09.180>
Reference: PHYSA 20241

To appear in: *Physica A*

Received date : 8 May 2018

Revised date : 2 September 2018

Please cite this article as: Y. Zhang, P. Shang, Multivariate multiscale distribution entropy of financial time series, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.09.180>

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The highlights of this manuscript are as follows:

1. Multivariate multiscale distribution entropy of financial time series is introduced as a new way is proposed.
2. The new model can be used to assess complexity of a complex dynamical system.
3. The experiments show this method is more sensitive to the change of short time series and describes the trends of complex systems clearly.

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