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Price dynamics of the financial markets using the stochastic differential equation for a potential double well

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Highlights

- . The stochastic differential equation with a double well has been used as a mathematical model for the price dynamics of the financial market.
- . The mean price $\langle S \rangle$ have been calculated using simulation.
- . The Hurst index has been calculated for the model
- . The behavior of long tail distribution for the volatilities has been determined.

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