

Accepted Manuscript

Detrended Multiple Cross-Correlation Coefficient

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PII: S0378-4371(18)30841-0
DOI: <https://doi.org/10.1016/j.physa.2018.06.119>
Reference: PHYSA 19813

To appear in: *Physica A*

Received date: 26 March 2018

Revised date: 23 May 2018

Please cite this article as: G.F. Zebende, A.M. da Silva Filho, Detrended Multiple Cross-Correlation Coefficient, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.06.119>

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Highlights

- We proposed a new Detrended Multiple Cross-Correlation coefficient;
- It will be the generalization of ρ_{DCCA} for more than two independent variables;
- This coefficient will be applied into simulated and real time series.

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