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Recurrence duration statistics and time-dependent intrinsic correlation analysis of trading volumes: A study of Chinese stock indices

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Research Highlights

- A concept called recurrence duration is introduced for study of stock trading volumes.
- Prob-distributions of recurrence durations for Chinese stock indices are analyzed.
- The correlation relationships between Chinese stock indices are investigated from trading volumes and recurrence durations aspects.
- The time-dependent intrinsic correlation (TDIC) method and DCCA cross-correlation coefficient are observed a well practical application.

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