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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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*Highlights (for review)

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.