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On the Performance of Simple Trading Rules Derived from the Fractal Dynamics of Gold and Silver Price Fluctuations

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Highlights

- We analyse Hurst coefficient trading strategies in precious metal markets.
- We consider alternative Hurst coefficient estimators and transaction costs.
- We propose a new Hurst coefficient trading strategy.
- Our strategy significantly outperforms passive buy-and-hold approaches.
- Our results are robust in a variety of settings.

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