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Multifractal property of Chinese stock market in the CSI 800 index based on MF-DFA approach

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***Highlights (for review)**

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---------- Highlights ----------

1. The shape and width of multfractal spectrum are depended on the weighing order;
2. Hurst exponents can account for the market crash;
3. The results reveal that the financial crisis does exist in 2015.

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