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Correlations of stock price fluctuations under multi-scale and multi-threshold scenarios

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***Highlights (for review)**

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- We use MODWT method to divide share price series into 7 time scales and construct 7 time scale networks.
- The multi-threshold method is used by deleting edges of each network based on weights.
- Different network indicators are calculated and compared between 7 time scales at each threshold.
- We find the sudden-change point of network structure and identify the firms who have influence on others.