

Accepted Manuscript

Multiscale Shannon entropy and its application in the stock market

Rongbao Gu

PII: S0378-4371(17)30474-0

DOI: <http://dx.doi.org/10.1016/j.physa.2017.04.164>

Reference: PHYSA 18266

To appear in: *Physica A*

Received date: 25 January 2017

Revised date: 9 April 2017



Please cite this article as: R. Gu, Multiscale Shannon entropy and its application in the stock market, *Physica A* (2017), <http://dx.doi.org/10.1016/j.physa.2017.04.164>

This is a PDF file of an unedited manuscript that has been accepted for publication. As a service to our customers we are providing this early version of the manuscript. The manuscript will undergo copyediting, typesetting, and review of the resulting proof before it is published in its final form. Please note that during the production process errors may be discovered which could affect the content, and all legal disclaimers that apply to the journal pertain.

The highlights of the paper are follows:

1. A new concept of the multi-scale Shannon entropy is proposed.
2. The DJIA is studied by the multi-scale entropy analyses.
3. The predictive power of the multi-scale entropy for DJIA are analyzed.
4. The useful information has predictive power for DJIA in the long-term.
5. The noise has predictive power for DJIA in the short-term.

Download English Version:

<https://daneshyari.com/en/article/5102701>

Download Persian Version:

<https://daneshyari.com/article/5102701>

[Daneshyari.com](https://daneshyari.com)