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The cross-correlation analysis of multi property of stock markets based on MM-DFA

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*Highlights (for review)

HIGHLIGHTS

- Expend MM-DFA method and apply the method to analyze cross-correlation of multiple properties of stock time series.
- Investigate cross-correlation analysis of multiple properties in several stock markets.
- Focus on the Hurst surface distribution of cross-correlation analysis of multiple properties of financial time series.
- Allows us to assess many universal and subtle cross-correlation characteristics among five properties of stock markets.