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Financial time series analysis based on effective phase transfer entropy

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Highlights

- We introduce the effective phase transfer entropy method based on the transfer entropy method (EPTE).
- We explore the dependence between the effective phase transfer entropy and some influence factors.
- We apply EPTE method to financial time series and gain new insight into the interactions between systems.
- EPTE method can be used to detect some economic fluctuations in the financial market.

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