## Accepted Manuscript

The mean time-limited crash rate of stock price

Yun-Xian Li, Jiang-Cheng Li, AiJun Yang, Nian-Sheng Tang

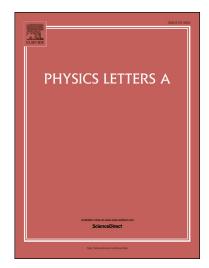
PII: S0375-9601(16)31933-8

DOI: http://dx.doi.org/10.1016/j.physleta.2017.02.038

Reference: PLA 24373

To appear in: Physics Letters A

Received date: 1 December 2016 Revised date: 22 February 2017 Accepted date: 23 February 2017



Please cite this article in press as: Y.-X. Li et al., The mean time-limited crash rate of stock price, *Phys. Lett. A* (2017), http://dx.doi.org/10.1016/j.physleta.2017.02.038

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.

## Highlights

- We investigate the occurrence of stock market crash in an economy cycle.
- Statistical-physical methods combined Baysian approaches are applied.
- The comparison of theoretical results and true values is good.
- A minimum occurrence of stock market crash matching an optimal volatility is discovered.

## Forbidden

You don't have permission to access this resource.

Apache/2.4.25 (Debian) Server at daneshyari.com Port 443