

Accepted Manuscript

A path integral based model for stocks and order dynamics

Giovanni Paolinelli, Gianni Arioli

PII: S0378-4371(18)30859-8
DOI: <https://doi.org/10.1016/j.physa.2018.07.007>
Reference: PHYSYA 19832

To appear in: *Physica A*

Received date: 21 March 2018

Revised date: 12 June 2018

Please cite this article as: G. Paolinelli, G. Arioli, A path integral based model for stocks and order dynamics, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.07.007>

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:

- The fat tails phenomenon is an effect of the orders
- Numerical computation of the PDF proposed by Ilinski
- Description of the orders dynamics with path integral
- Connection between stock prices jumps and orders dynamics

Download English Version:

<https://daneshyari.com/en/article/7374754>

Download Persian Version:

<https://daneshyari.com/article/7374754>

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