

## Accepted Manuscript

Fuzzy entropy complexity and multifractal behavior of financial dynamics

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PII: S0378-4371(18)30514-4  
DOI: <https://doi.org/10.1016/j.physa.2018.04.086>  
Reference: PHYSA 19518

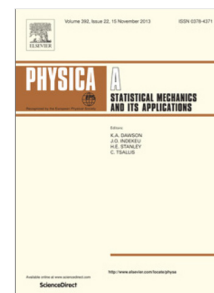
To appear in: *Physica A*

Received date: 2 February 2018

Revised date: 10 April 2018

Please cite this article as: Y. Wang, S. Zheng, W. Zhang, G. Wang, J. Wang, Fuzzy entropy complexity and multifractal behavior of financial dynamics, *Physica A* (2018), <https://doi.org/10.1016/j.physa.2018.04.086>

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### Research Highlights

- > A novel stochastic statistical physics financial system is introduced.
- > Micro-interaction and marco-economic factors are considered in the model.
- > Fractional fuzzy entropy is firstly developed in complexity analysis of returns.
- > Multifractal nature and complexity dynamics of returns are investigated.
- > Empirical results show the feasibility of the proposed financial system.

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