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Refined composite multiscale weighted-permutation entropy of financial time series

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### Highlights

- We propose the refined composite multiscale weighted-permutation entropy (RCMWPE) as a modification of multiscale weighted-permutation entropy (MWPE).
- We detect the temporal structures and investigate complexity of financial time series.
- RCMWPE can distinguish the differences between the Asian stock markets and European stock markets clearly.

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