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The crude oil price bubbling and universal scaling dynamics of price volatility

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HIGHLIGHTS

- We study the dynamics of crude oil price volatility of different horizons.
- Volatility dynamics is mapped into a model of kinetic roughening of growing interface
- The intrinsic time volatility and metric of volatility horizons are defined.
- Langevin-type equation governing the volatility dynamics is suggested.
- The effect of bubbles on volatility dynamics is outlined.

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