



Fractal and Multifractal Analysis in Econometric Models and Empirical Finance

Guest Editor:

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Deadline for manuscript
submissions:

28 February 2025

Message from the Guest Editor

Dear Colleagues,

Fractal and multifractal analysis represent cutting-edge tools for unraveling the intricate dynamics of financial markets, making them invaluable in the pursuit of a deeper understanding of economic systems. It empowers researchers to take a comprehensive approach to analyzing financial time series, market microstructure, asset price dynamics, and market efficiency. By applying multifractals, we can assess risk and model volatility and uncover intricate relationships within economic systems.

This Special Issue seeks to delve into the multifaceted aspects of economic systems on a global scale, addressing the challenges and opportunities arising from a complex and interdependent world, presenting a collaborative space for researchers and economists to advance our collective knowledge of the intricate and ever-evolving global economy.

Thus, topics of interest include but are not limited to:

- multifractal analysis
- hurst exponent
- multiscale analysis
- financial market efficiency
- empirical finance

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mdpi.com/si/191153

Special Issue