Hurst Exponent: Since for poly, the degree is I we need to find a linear relation ship. input (X): log(lags) = log(T) output (y): loy (std (log (tty) - log (t))) we know: VAr(y) ~ 7 H. fit a linear relationship! (sidly)2 72H Std(Y)~ 7H log (std(T1) 77 ~ log (7)·H log [std(T1) ~17 log(std(Y)) ~H