

Recurrence quantification analysis of Brazilian sugar prices

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Abstract: Following the food crisis in recent years, interest has emerged to investigate the influence of internal and external market factors on the variation of commodity prices. In this work, we analyze the influence of exchange rate on the Brazilian sugar price using cross-recurrence plot (CRP) and cross-recurrence quantification analysis (CRQA).

Keywords: Cross-Recurrence; Agricultural commodities; Exchange Rate.

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