
Quantitative Research Projects

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1 Abstract and Keywords

Abstract: Comparison of the standard measure for stock market volatility, standard deviation, and an alternative measure, entropy.

Keywords:

- Shannon Entropy
- Tsallis Entropy
- Alternative stock market volatility measures
- Volatility measurement

2 Physical Aspects of Entropy

3 Mathematical Aspects of Entropy

4 Financial Engineering section

5 VIX data section