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Exact multivariate amplitude distributions for non-stationary Gaussian or algebraic fluctuations in correlated financial markets

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Abstract **PACS.** 89.65.Gh Econophysics – 89.75.-k Complex systems – 05.10.Gg Statistical physics

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3.1 Time definition

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5 Conclusion

6 Author contribution statement

TG proposed the research. JCHL carried out the analysis. All the authors contributed equally to analyzing the results and writing the paper.

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Appendix A Foreign exchange pairs used to analyze the spread impact

References

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