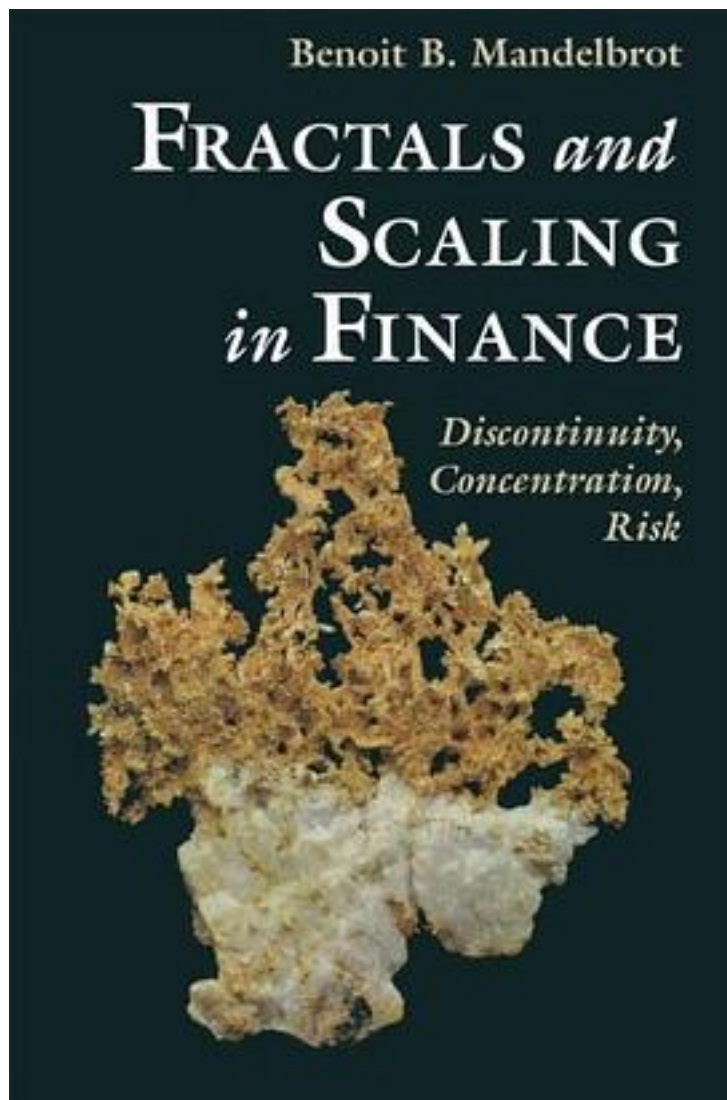# Fractals and Scaling in Finance

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著者:Benoit B. Mandelbrot

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Mandelbrot is world famous for his creation of the new mathematics of fractal geometry. Yet few people know that his original field of applied research was in econometrics and financial models, applying ideas of scaling and self-similarity to arrays of data generated by financial analyses. This book brings together his original papers as well as many original chapters specifically written for this book.

作者介绍:

目录: List of Chapters
In this List of Chapters, the sources given after the titles include (in parentheses) the letter M followed by the year of publication and by the lower case letter that the Bibliography uses to distinguish different texts published in the same year. In the Bibliography, the items reproduced in this book and in Volumes N and H are marked by a star followed by a chapter number, which in some cases is incomplete or only tentative.

E21 Self-affine variation in fractal time
(Section 1 is by W. H. Taylor) (M & Taylor 1967, M 1973c) 513

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