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**Markov switching multifractal  Wikipedia**
January 12th, 2019 - In financial econometrics the Markov switching multifractal MSM is a model of asset returns developed by Laurent E Calvet and Adlai J Fisher that incorporates

**Markov chain  Wikipedia**
January 11th, 2019 - A Markov chain is a stochastic model describing a sequence of possible events in which the probability of each event depends only on the state attained in the


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