

## Special Issue

# Complex Dynamics and Multifractal Analysis of Financial Markets

### Message from the Guest Editors

Applying multifractal approaches in order to investigate the complex dynamics of financial markets offers several advantages due to the unique characteristics of financial data. Specifically, multifractal analysis enables the capture of intricate and self-similar patterns often exhibited by the financial time series. The primary purpose of this Special Issue is to apply multifractal approaches in order to provide novel relevant insights for stakeholders and offer possible future research directions in this field. Topics of interests: Relevant contributions that promote the application multifractal approaches in order to investigate financial market dynamics. The topics of interest include, but are not limited to, the following:

- Cross-market analysis;
- High-frequency data analysis;
- Market efficiency;
- Market volatility analysis;
- Multiscale volatility analysis;
- Risk management.

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### Guest Editors

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### Deadline for manuscript submissions

closed (31 December 2024)



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## About the Journal

### Message from the Editor-in-Chief

*Fractal and Fractional* (*Fractal Fract.*) is a scholarly online journal which provides a forum for discussion on new original models and methods in fractals and fractional calculus both from theory and applications. It is a peer-reviewed, open access journal that publishes high quality original research articles, review papers and short communications.

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### Editor-in-Chief

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manuscripts are peer-reviewed and a first decision is provided to authors approximately 19.9 days after submission; acceptance to publication is undertaken in 2.7 days (median values for papers published in this journal in the first half of 2025).