

Special Issue

Fractal and Multifractal Analysis in Econometric Models and Empirical Finance

Message from the Guest Editor

Fractal and multifractal analysis represent cutting-edge tools for unraveling the intricate dynamics of financial markets, making them invaluable in the pursuit of a deeper understanding of economic systems. It empowers researchers to take a comprehensive approach to analyzing financial time series, market microstructure, asset price dynamics, and market efficiency. By applying multifractals, we can assess risk and model volatility and uncover intricate relationships within economic systems.

This Special Issue seeks to delve into the multifaceted aspects of economic systems on a global scale, addressing the challenges and opportunities arising from a complex and interdependent world, presenting a collaborative space for researchers and economists to advance our collective knowledge of the intricate and ever-evolving global economy.

Thus, topics of interest include but are not limited to:

- multifractal analysis
- hurst exponent
- multiscale analysis
- financial market efficiency
- empirical finance

Guest Editor

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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.

Editor-in-Chief

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manuscripts are peer-reviewed and a first decision is provided to authors approximately 19.3 days after submission; acceptance to publication is undertaken in 2.8 days (median values for papers published in this journal in the second half of 2025).