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methodology is applied to asset pricing the european equity markets and the multi fractality in foreign currency markets since the techniques of stochastic calculus and chaotic dynamics do not readily accommodate the presence of stochastic bubbles several papers discuss in depth the presence of financial bubbles in asset prices and econometric work is performed to link such bubbles to monetary policy finally since bubbles often burst rather than deflate slowly the last section of the book studies the crash of october 1987 as well as other crashes of national equity markets due to the persian gulf crisis

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