

All papers Go!

Quantitative
Finance >
Trading and
Market

Download:

- [PDF](#)
- [PostScript](#)
- [Other formats](#)

Current browse context:

[q-fin.TR](#)

[< prev](#) | [next >](#)

[new](#) | [recent](#) | [1006](#)

Change to browse by:

[physics](#)

[physics.geo-ph](#)

[physics.soc-ph](#)

[q-fin](#)

[q-fin.ST](#)

References & Citations

- [NASA ADS](#)

[1 blog link](#)(what is this?)

[Bookmark](#)(what is this?)



Microstructure

Market
dynamics
immediately
before
and after

financial shocks: quantifying the Omori, productivity and Bath laws

Alexander M.
Petersen,
Fengzhong
Wang, Shlomo
Havlin, H.
Eugene Stanley

*(Submitted on 9
Jun 2010 (v1), last
revised 3 Oct 2010
(this version, v2))*

We
study
the
cascading
dynamics
immediately
before
and
immediately
after 219
market
shocks.

