Point Processes Modeling of Time Series Exhibiting Power-Law Statistics

B. Kaulakys, M. Alaburda, V. Gontis

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We consider stochastic point processes generating time series exhibiting power laws of spectrum and distribution density (Phys. Rev. E 71, 051105 (2005)) and apply them for modeling the trading activity in the financial markets and for the frequencies of word occurrences in the language.

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