Analysing and modelling financial observables within non-extensive statistical mechanics

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Exhaustive analysis of statistical features about financial observables, namely, price fluctuations and traded volume, have pointed out non-extensive statistical mechanics formalism as a suitable framework in which these quantities can be studied.
This talk aims to present a set of results obtained, upon a non-extensive perspective, from both empirical studies and mesoscopic dynamical modelling for the quantities referred above.
In the latter sort of results we are able to present dynamical significances for the entropic index q of non-extensive (Tsallis) entropy.

Main references:

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