

# How to model asset dynamics on the basis of dependence, anomalous scaling and non-stationarity

*Friday, 25 March 2011 11:00 (0:45)*

## Content

## Summary

**Primary author(s) :** ATTILIO STELLA (Universita' di Padova, Italy)

**Presenter(s) :** ATTILIO STELLA (Universita' di Padova, Italy)

**Session Classification :** How to model asset dynamics on the basis of dependence, anomalous scaling and non-stationarity