

Evidence of chaos and nonlinear dynamics in the Peruvian financial market

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Resumo

Physicists experimentalists use a large number of observations of a phenomenon, where are the unknown equations that describe it, in order to play the dynamics and obtain information on their future behavior. In this article we study the possibility of reproducing the dynamics of the phenomenon using only a measurement scale. The Whitney immersion theorem ideas are presented and generalization of Sauer for fractal sets to rebuild the asymptotic behaviour of the phenomena and to investigate, chaotic behavior evidence in the reproduced dynamics. The applications are made in the financial market which are only known stock prices.

Key words: Caos; Dinâmica não linear; Séries temporais.

1 Introduction

For a study of the asymptotic behavior of solutions of a system, the area of dynamical systems has developed a lot of tools, but in many phenomena as financial markets, equations that model them are unknown and the only available information is a temporal set of measures.

A time series is a function $s : \mathbb{R} \rightarrow \mathbb{R}$, and its image could be considered as observations taken overtime in a particular phenomenon. Those pieces of observations have information about the system and we are ready to answer questions like does that serie have enough information to rebuild the dynamics? If it is so, can we predetermine its future behaviour?. But there is one more general question. Will the financial market have a random behaviour or not?. The chaos theory could give us an answer where systems with an apparently random behaviour, comes from a deterministic system, it means a completely modeling system by equations. Chaotic system complexity lies primarily in sensitivity to initial conditions, small variations produce big changes. This sensitivity is quantified by Lyapunov exponents. We will do our research in a time series of the stock prices in the mining

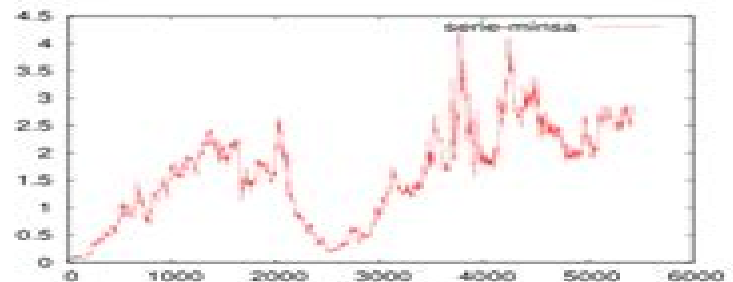


Figure 1. Evolution of stock prices of the MINSUR company

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company MINSUR.SA to determine concrete evidence of chaos presence in that series. Graphic(1) shows evolution of stock prices of the company.

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