Chaos, sebuah studi empiris dari BEJ: pengamatan pada indeks portfolio pasar

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Abstrak

<i>We try to detect chaos structure on the capital market by searching for low dimensional chaos at the market portfolio index: IHSG. We apply BDS statistic, R/S Analysis, Correlation Dimension and Lyapunov Exponent for non linearity and chaos testing. We observe IHSG data from January 1988 until November 2003. We find nonlinearity, persistence and low dimensional chaos in IHSG</i>