

The Bubbles of Market Dynamics

A Dynamic Tool to
Assess Market Dynamics

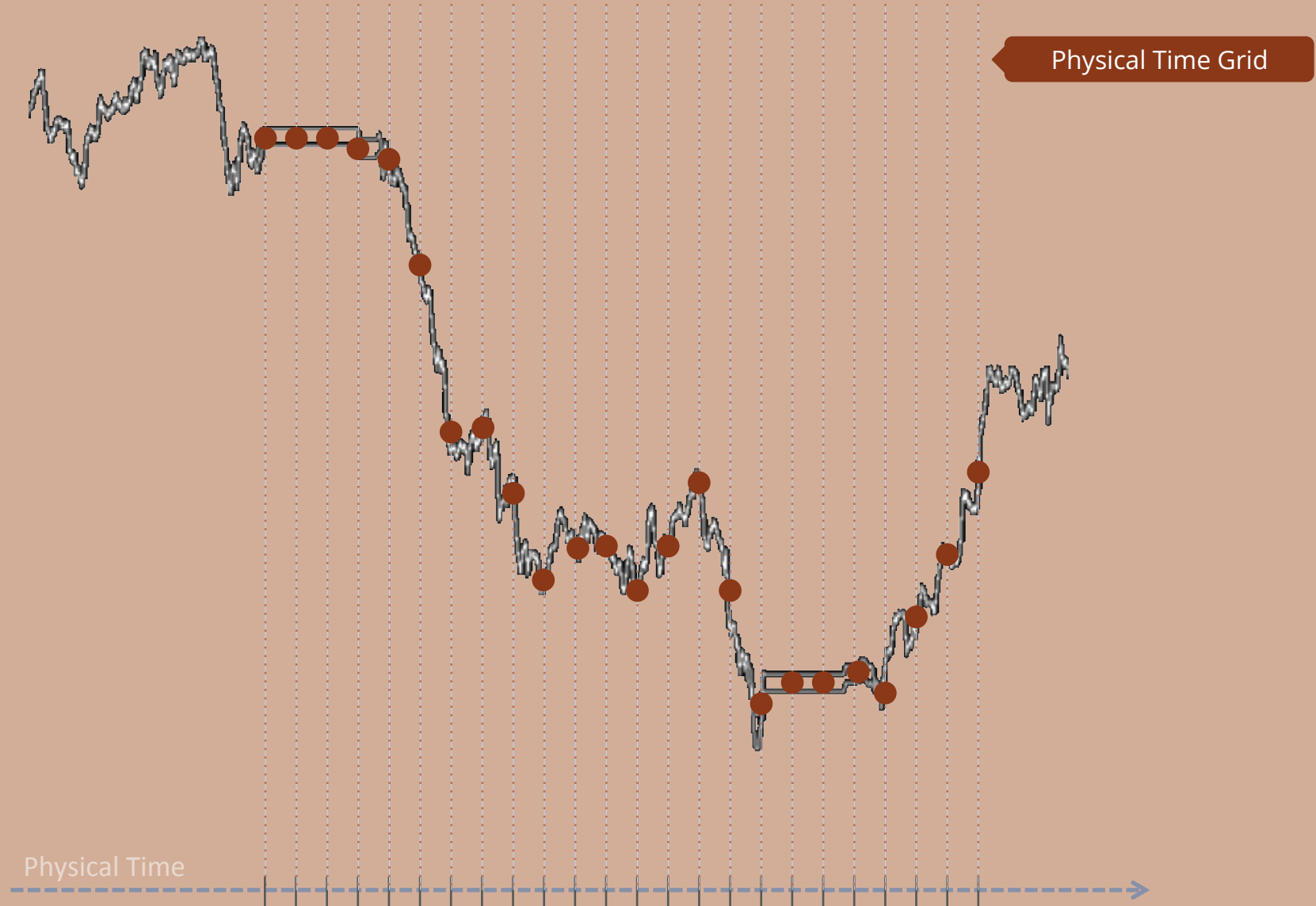


Financial market data is hardly understood and there are very few ways to assess market dynamics.



We need more ways to present financial time series in a dynamic and elegant way.

Physical Time Is Not Capturing The Dynamics Of Time Series

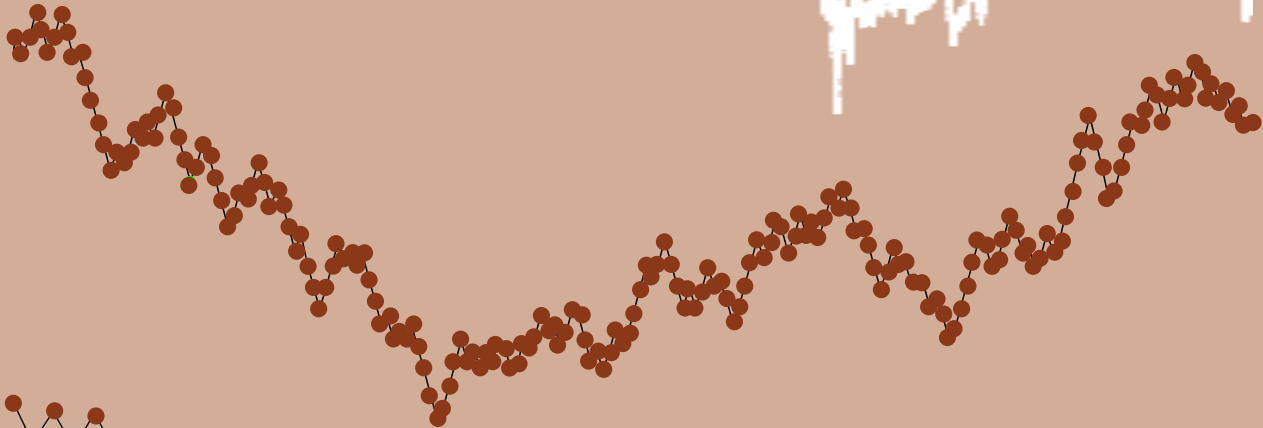




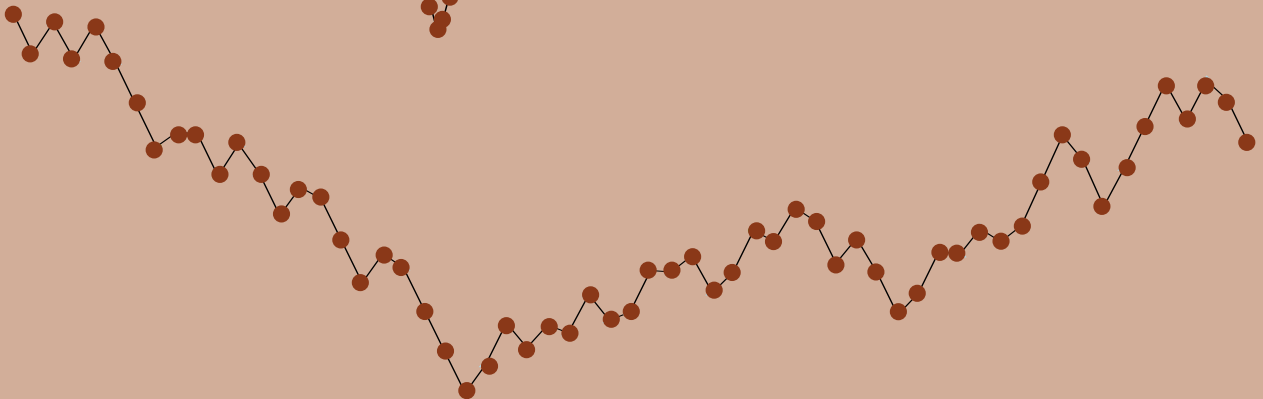
Tick Data



0.2% Threshold



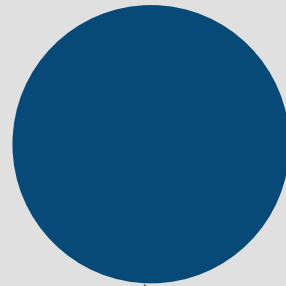
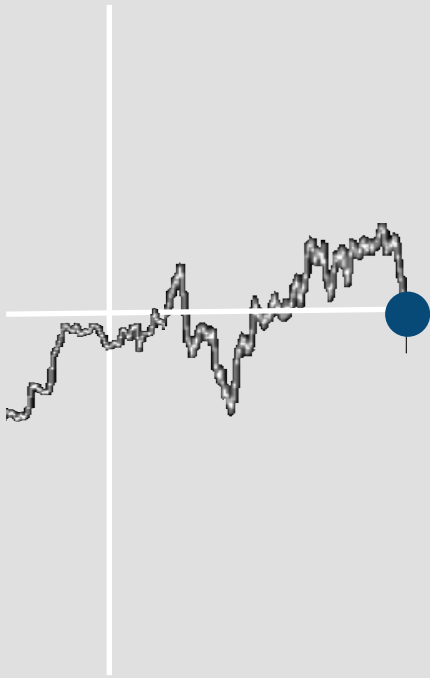
0.4% Threshold



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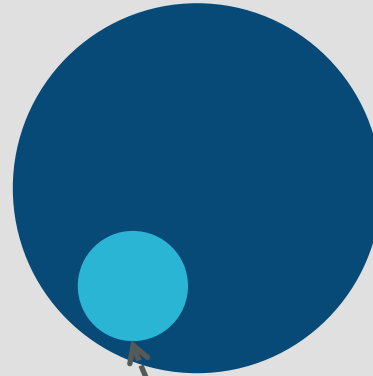
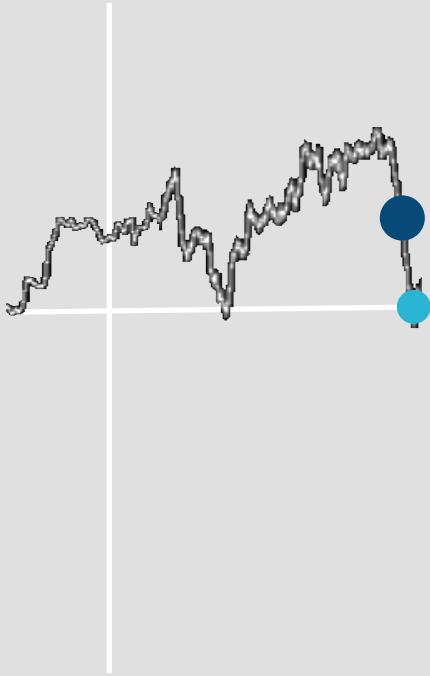
A discrete prototype for a
real-time market information tool

EURUSD



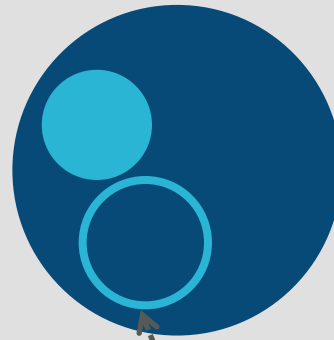
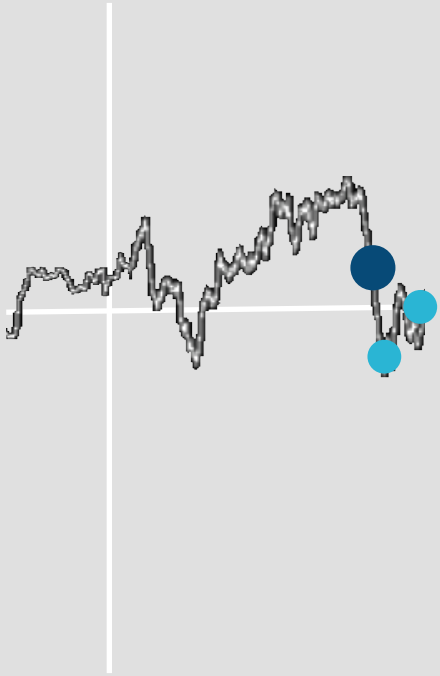
Intensity of big
time scale

EURUSD



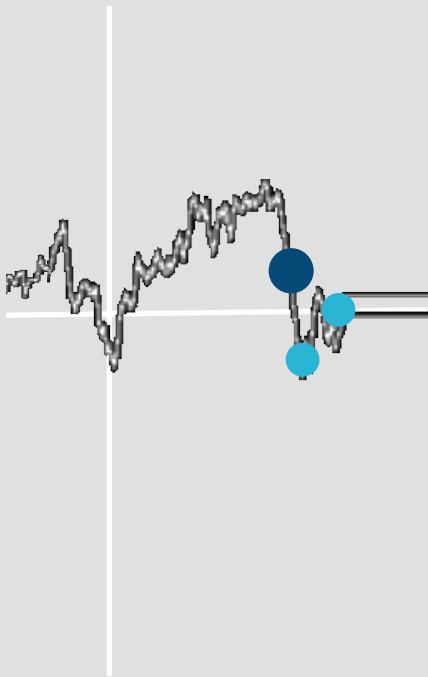
Intensity of small
time scale

EURUSD

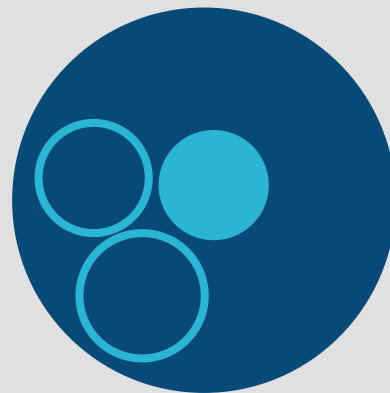
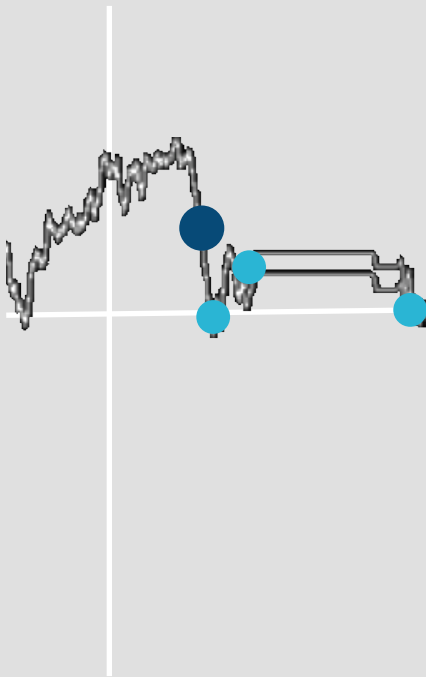


New event
happened -> reset

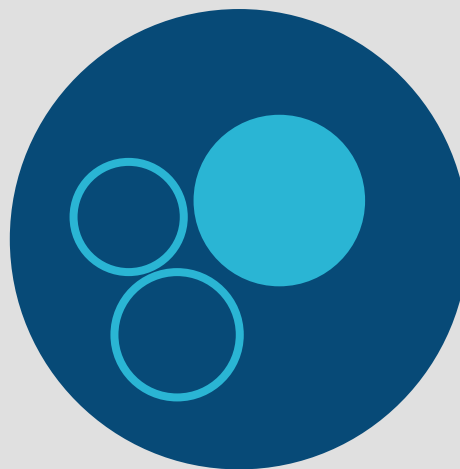
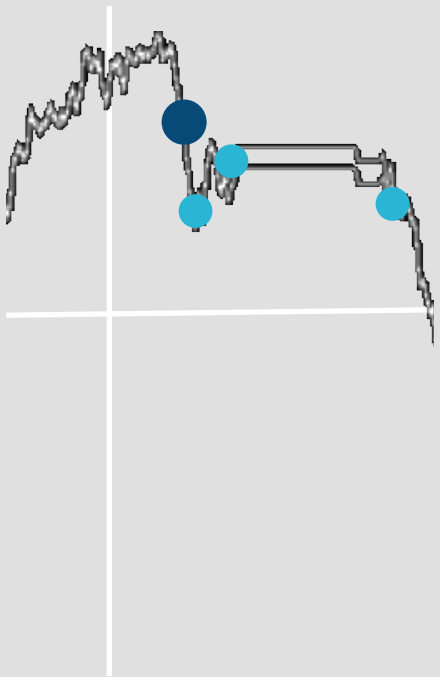
EURUSD



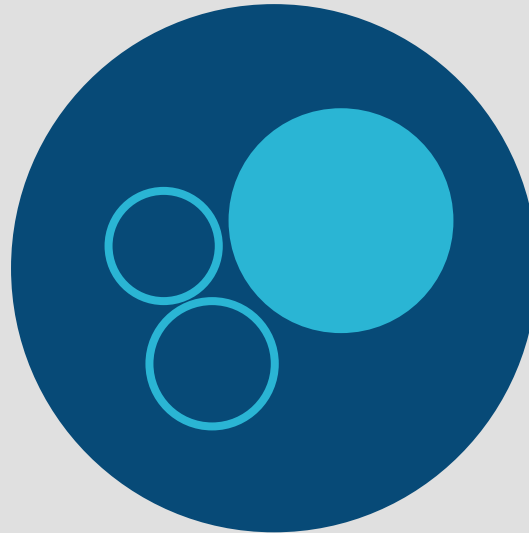
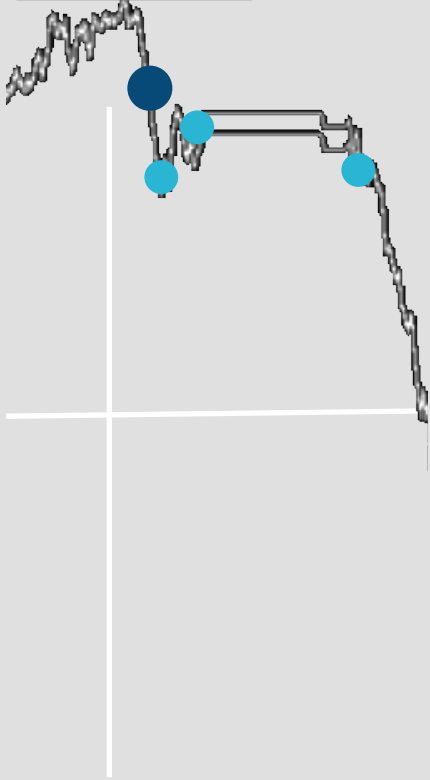
EURUSD



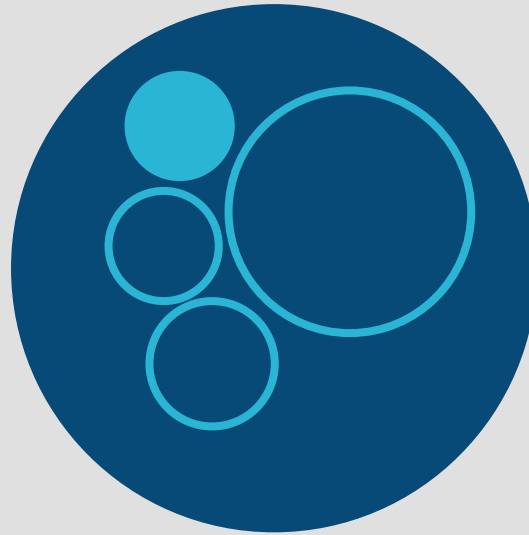
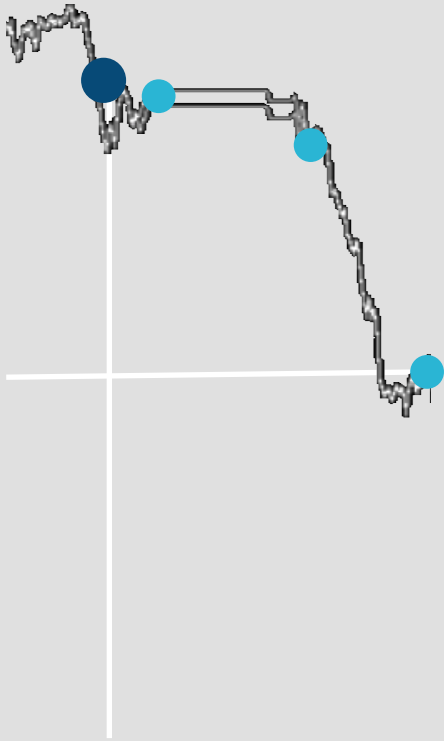
EURUSD



EURUSD



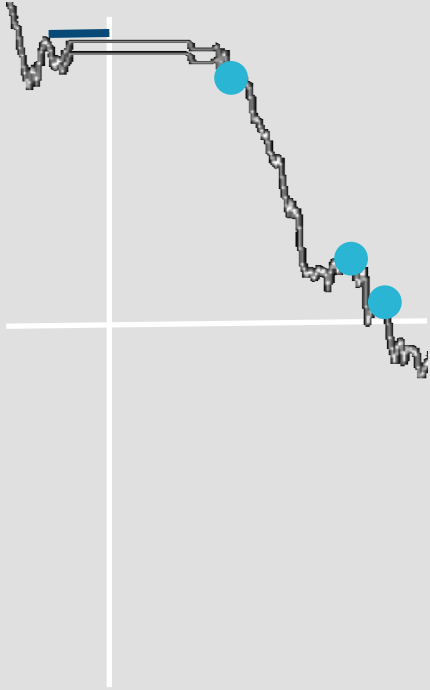
EURUSD



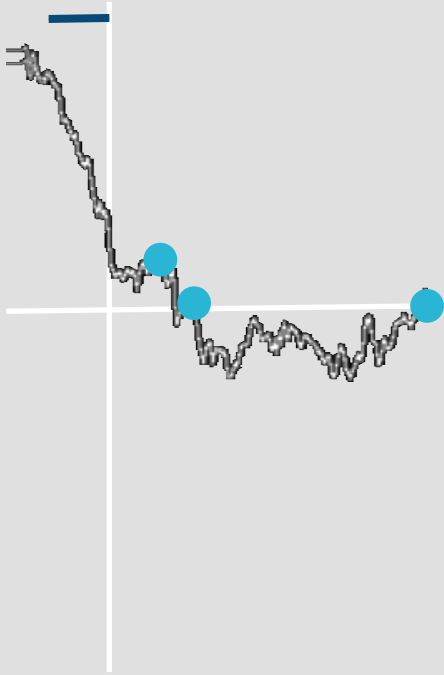
EURUSD



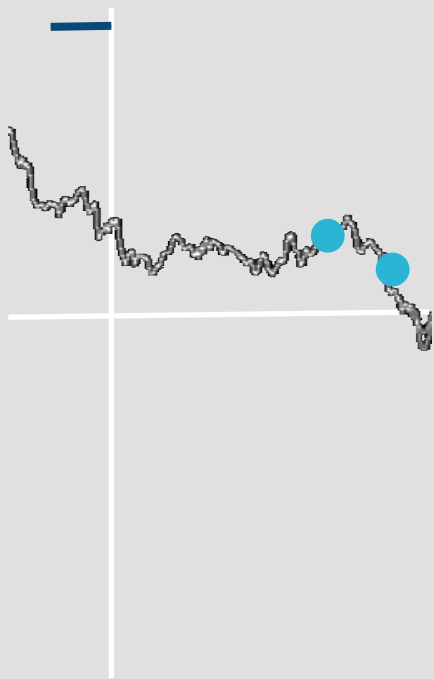
EURUSD



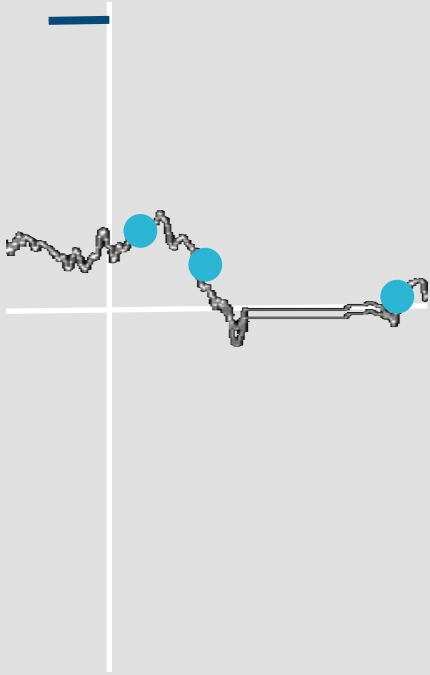
EURUSD



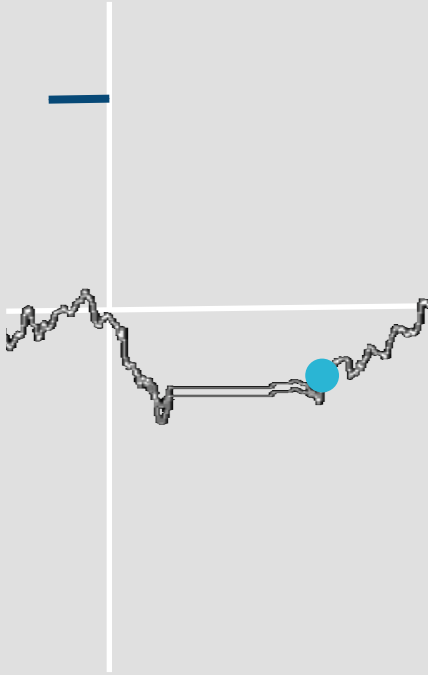
EURUSD



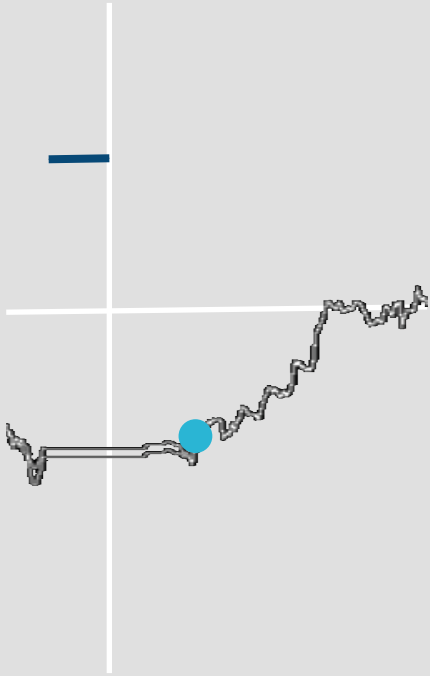
EURUSD



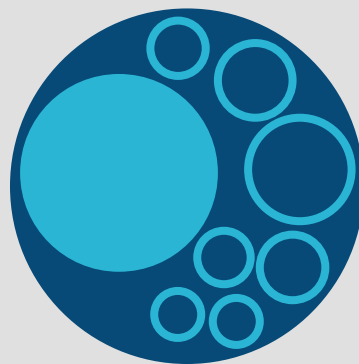
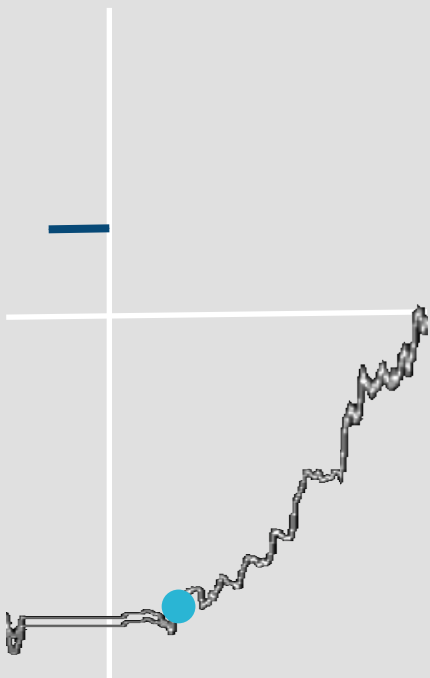
EURUSD



EURUSD



EURUSD



EURUSD

