ABSTRACTS

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FRACTAL ANALYSIS OF FINANCIAL MARKETS: THEORETICAL AND PRACTICAL ASPECTS OF THE APPLICATION

There are many methods of analysis of financial markets today. Our analysis has shown that the classical methods of assessment are badly useful in the economy crisis. In this case, more suitable analysis methods are based on fractal theory. In this regard, questions the study and application of methods for the analysis of financial markets and risk assessment of investments in financial assets is an actual problem that needs research.

The article considers the theoretical and practical aspects of the fractal analysis as the one of the most promising contemporary methods of analysis in the period of the intensive market fluctuations. The opportunity use of fractal analysis and basic research methods, R/S-algorithm analysis has been considered. The Hurst's indicator has been calculated of the researched companies and conclusion of the risks has been made.