TURBULENT DYNAMICS AND CAPITAL MARKETS

Rafał Ogrodowczyk¹, Wiesław A. Kamiński²,³
¹ Higher Vocational State School, Pocztowa 54, 22-100 Chelm, Poland
² The College of Management and Public Administration, Akademicka Str. 4, 22-400 Zamość, Poland
³ Maria Curie-Skłodowska University, Pl. MCSkłodowskiej 3, 20-031 Lublin, Poland

Abstract

In the article methods described in researches of turbulent dynamics are applied to analysis of capital markets. Using time series for the S&P500 index and the Warsaw Stock Index and realistic turbulent data we have shown similarities and differences in behaviour of both financial and turbulent physical systems. Implications concerning predictions of trends in financial markets are discussed to some extent.