FRACTAL CHARACTERISTICS OF WORLD MARKET COMMODITY DERIVATIVES

Author **Oksana Mihajlovsky Chernivtsi**
N/A

Abstract:

The fractal properties of some segments of the global commodity derivatives market have been investigated in the present article. The fractal nature of segments of oil and copper derivatives markets has been determined. The presence of speculative reference groups of investors on given segments has been substantiated.

Keywords: *derivatives, clusters of investors, Hurst exponent, fractal analysis, fractal dimension.*

JEL codes:: *F30*