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Slide Number	Description	Comments
2- 3	The mathematics of chaos and fractals	Background and lead to model discussion
4	The importance of nonlinearity in market models	Background and lead to model discussion
5	The multifractal model	Background and lead to model discussion
6	Measuring the “predictivity” of trading models	Background and lead to model discussion
7-10	Fractals and fractal geometry in context	Basis for case about fractals in markets
<b>The Multifractal Model Discussion</b>		
11-17	Visualizing the market as fractal	Market microstructure
18-25	Microstructure to Macrostructure	The evolution of market fractals in practice
26-29	Trading the model in event driven space	The trading approach and character and especially the need to “unscramble” time.

Notes:

1. To get the best intended delivery please view as full screen slide show (desktop viewing best)
2. No prior technical background in chaos theory and fractal geometry is assumed. However, the entire presentation is based on the topics. The background notes provide the needed information to fill any gaps.
3. Much of the model discussion proper is based on market microstructure and how it works to define the transaction space and therefore how it defines a market or price fractal, i.e. what a price fractal is, where it comes from, what it looks like, etc.
4. The presentation is both about a specific market model and the general market model based on the fractal structure. We have tried to assure that any distinctions, where necessary, are made as obvious as possible.