

UCLA

Recent Work

Title

Crashes at Critical Points

Permalink

<https://escholarship.org/uc/item/2s77r0rk>

Authors

Johansen, Anders

Ledoit, Olivier

Sornette, Didier

Publication Date

1998-10-19

This paper has been published in the *International Journal of Theoretical and Applied Finance*, Volume 3, Number 2, April 2000, pages 219-255.