List of Tables

4.1 Comparison of results for BSE and S&P 500 indices for the 10 year period .................................................. 72

4.2 Comparison of Degrees of multifractality and volatility using the MF-DFA of 20 financial indices for full period. Financial indices corresponding to the Americas (Argentina, Brazil, Mexico, and US) behaves almost in the same range degree of multifractality. Similarly indices corresponding to Europe (Austria, France, Germany, Switzerland, UK) belongs to same range of degree of multifractality. However for Asia/Pacific (Australia, Hong Kong, India, Indonesia, Malaysia, Japan, Singapore, South Korea, Taiwan) and Africa/Middle East (Egypt, Israel), we do not find similar properties due to large variation in their multifractal degrees and volatilities. ........................................................................... 74