Fractal Volatility Index for PLTR : 0.565. Market Wide FVI:0.478
(0 - 0.33: Stable, 0.33 - 0.66: Moderate Volatility, 0.66 - 1: High Volatility)

Red: High Risk FVI zone,Orange: Medium Risk FVI zone, Green: Low Risk FVI zone



Verv Stock Analysis Report: Palantir Technologies Inc. PLTR FVI 0.565

Analysis Period: 2021-11-18 to 2026-11-18

The Fractal Volatility Index (FVI) is scaled between 0 and 1 reflecting the stock's overall volatility. A higher score indicates greater unpredictability and market instability.

Unlike traditional volatility indicators like VIX or Beta, FVI does not track short-term fluctuations—it detects hidden instability before it manifests in price swings.
FVI is a composite score that incorporates Lyapunov Exponent, Hurst Exponent, and Detrended Fluctuation Analysis (DFA).

Breakout Probability

Breakout Probability Score (BPS): 0.130
Breakout Probability Score (BPS) quantifies price momentum likelihood: BPS > 1.5 suggests high breakout potential, while BPS < 0.5 indicates consolidation.
(BPS > 1.5 High breakout potential - Strong momentum, watch for confirmation.)
(BPS 0.5 - 1.5 Moderate breakout likelihood - Possible move, monitor closely.)
(BPS < 0.5 Low breakout probability - Likely consolidation or range-bound.)
Request ID: FVI
Account ID: WeeklyReport

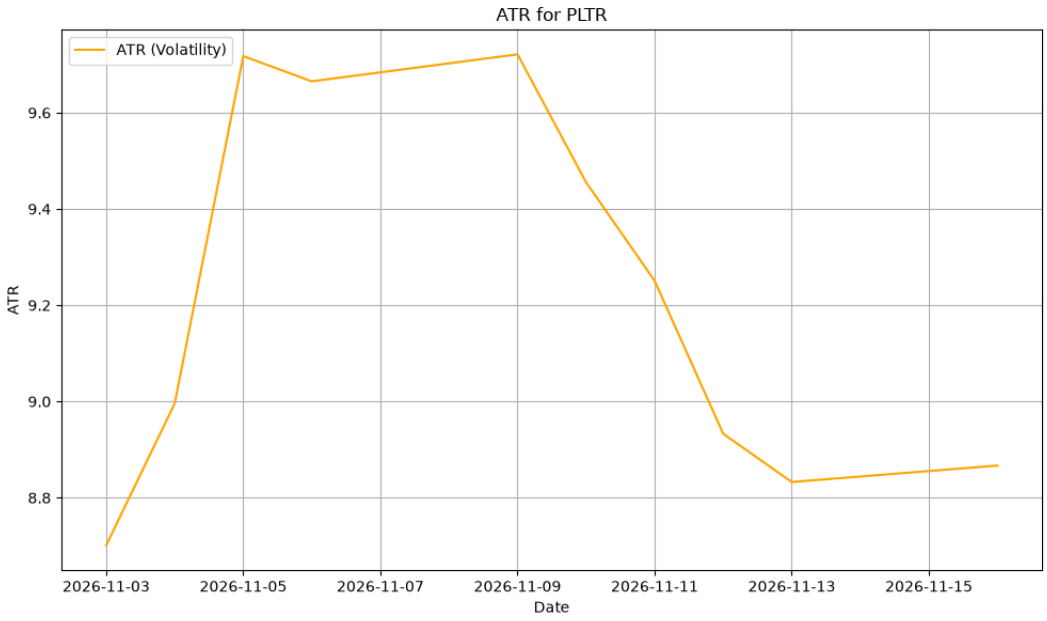
Fractal & Statistical Analysis

FVI Score: 0.565 (Fractal Volatility Index FVI)
DFA Result: 0.4941 (Detrended Fluctuation Analysis)
Lyapunov Exponent: 0.0167 (Measures chaos and predictability)
Hurst Exponent: 0.5122 (Indicates trending or mean-reverting behavior)

Breakout & Recent Price Change Analysis

Breakout Statement: No strong breakout signal detected: The latest closing price of 160.39 is within the Bollinger Bands range (150.86 - 210.47).
Latest ATR: 8.8668

Average True Range (ATR)

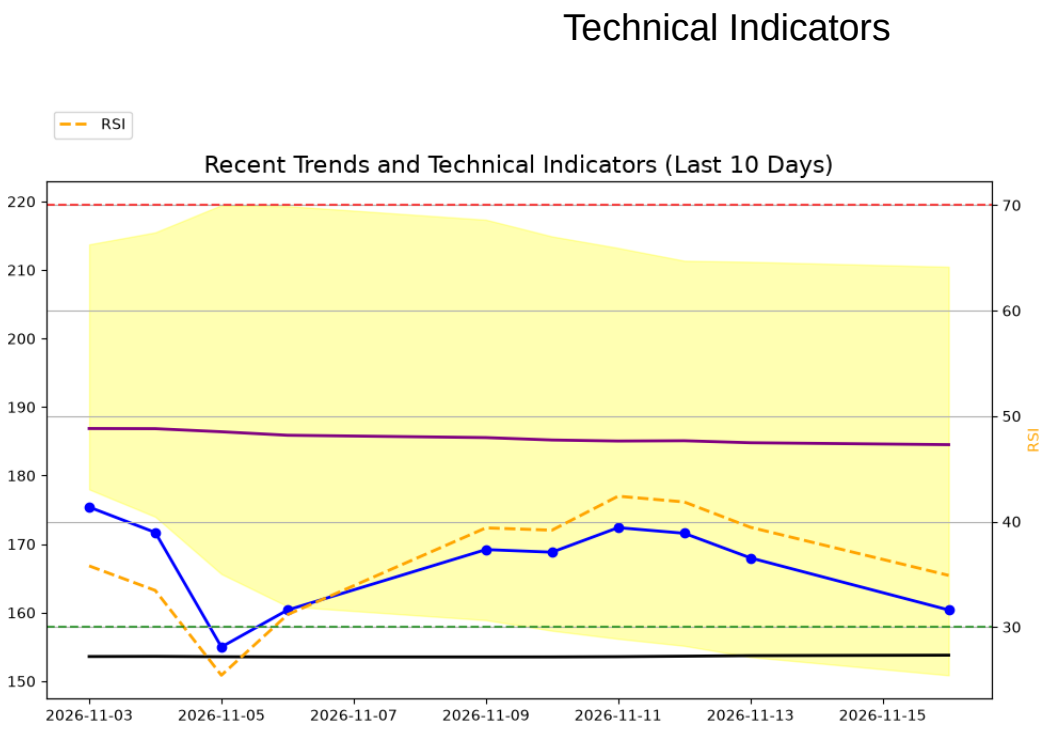


The ATR measures the recent price volatility of a stock, calculating the average range between its high and low prices over a given period (usually 14 days). A higher ATR indicates greater market volatility, and a lower ATR indicates less volatility.

Low ATR (below 2): Stable stock, Moderate ATR (2-5): Mild volatility, High ATR (above 5): Highly volatile stock

Technical Indicators

Technical indicators are based on historical price and volume data used in technical analysis to forecast financial market direction. They help identify trends, momentum, volatility, and potential entry and exit points in the market.



Left y axis - Stock Price. Right y axis - RSI range values (30 - 70)

Close Price(blue line with circles) - Key indicator of the stock's price action and is often used to identify trends or patterns. A rising close price generally indicates an upward trend, while a falling close price shows a downward trend.

SMA_50 and SMA_200 - (purple line SMA_50, black line SMA_200) Simple Moving Averages (SMA) calculated over 50 and 200 periods. Helps identify the direction of stock price trend.

Bollinger Bands - (shaded in yellow): Bollinger Bands consists of upper, middle and lower prices. The middle line is the moving average. Price reaching the upper band can indicate an overbought condition, suggesting the stock might be due for a pullback. Price touching the lower band could indicate an oversold condition, suggesting a potential buying opportunity. When the price moves outside the bands, it may indicate extreme conditions.

Relative Strength Index RSI - (orange dotted line): The RSI is a momentum oscillator that measures the speed and change of price movements. An RSI above 70 suggests the stock is overbought and might be due for a pullback. An RSI below 30 suggests the stock is oversold and might be due for a rebound.An RSI in between indicates a more neutral market condition.

AI Executive Assessment

1. Volatility Structure
Observation:
- PLTR Fractal Volatility Index (FVI) = 0.5651 versus market-wide FVI = 0.478. Relative to macro proxies: Gold FVI = 0.5936, FX FVI = 0.4343, TWI FVI = 0.4694.
- Hurst exponent = 0.5122.
- DFA = 0.4941.
- Lyapunov exponent = 0.0167.

Interpretation:
- Structural instability for PLTR is higher than the market baseline and closer to the higher end of the macro references (below Gold but above FX and TWI). FVI describes structure, not direction.
- Hurst modestly above 0.5 offers only weak evidence of persistence; it neither establishes strong trending nor mean-reversion.
- DFA near 0.5 indicates a near-neutral scale-dependent correlation read; it is not a standalone predictor.
- The Lyapunov figure indicates measured sensitivity within the series; without thresholds or history, its magnitude is not classified.

Unknown:
- The trajectory (increasing/decreasing) of FVI, DFA, Hurst, and Lyapunov over the window; no comparative history supplied.

2. Breakout Evidence
Observation:
- Breakout Probability Score (BPS) = 0.1301.
- No strong breakout signal detected; latest close 160.39 sits within Bollinger Bands (150.86–210.47).

Interpretation:
- Current breakout evidence is weak. Breakout direction is not determined by the supplied data.

Unknown:
- Whether momentum toward the band edges is building; no multi-point band or price-path context provided.

3. Participation and Technical Context
Observation:
- Volume change = -25.53%.
- Latest ATR = 8.8668 price units, approximately 5.5% of the latest close (8.8668/160.39).
- Beta = 1.61.

Interpretation:

- Trading activity has declined relative to the prior comparison window; without paired price change, price–volume inferences cannot be made.
- ATR quantifies recent absolute range; no high/low classification is made without historical or further normalization.
- Beta indicates amplified co-movement relative to a broad benchmark but does not convey direction.

Unknown:
- How current volume and ATR compare to their longer-term histories or to periods around prior events.

4. Macro and Sector Context
Observation:
- Macro FVIs rank: Gold (0.594) > PLTR (0.565) > TWI (0.469) "H Market (0.478) > FX (0.434).
- GHG sector variability for Technology = 0.048; PLTR's sector sensitivity = 0.04825.

Interpretation:
- Structural instability is higher in Gold and lower in FX; PLTR's FVI sits nearer the higher end of these proxies, above the market baseline.
- Emissions-related variability for the Technology sector and PLTR's sensitivity within it are low; this offers limited additional volatility context.

Unknown:
- Specific macro drivers or company-level exposures; none are supplied and are not inferred from sector classification alone.

5. Risk Interpretation
- The balance of evidence supports elevated structural instability relative to the market (FVI 0.565 > 0.478; beta 1.61) while breakout evidence remains weak (BPS 0.13, price within bands).
- Correlation structure indicators (Hurst ~0.51, DFA ~0.49) point to weak persistence and no standalone signal, leaving directional risk undefined.

6. Monitoring Implications
- Monitor PLTR FVI versus market-wide FVI for shifts in relative structural instability.
- Track BPS and whether price exits the stated Bollinger Band range to confirm any emerging breakout condition; direction remains undetermined.
- Observe ATR (preferably as a percent of price) and volume trends alongside price for context, without inferring motives.
- Revisit Hurst, DFA, and Lyapunov for material drift away from ~0.5 (Hurst/DFA) or changes in sensitivity.
- Keep an eye on macro FVIs (Gold, FX, TWI) as background structural risk references.

FINAL TAKEAWAY

PLTR exhibits elevated structural instability relative to the market alongside weak breakout evidence, as

shown by an above-market FVI, beta of 1.61, a BPS of 0.13, and price remaining within Bollinger Bands. The most important confirmation to monitor is any shift in BPS together with a move outside the current Bollinger range, alongside changes in PLTR’s FVI relative to the market baseline.

Stock Information

Market Capitalization: 386459304000, Industry: SOFTWARE - INFRASTRUCTURE, Latest Volume: 17766819, Description: Palantir Technologies Inc., Sector: TECHNOLOGY, Price to Book: 36.05, Trailing PE: 112.95, Forward PE: 69.44, Enterprise to Ebitda: 117.56, Enterprise to Revenue: 54.12, Profit Margins: 0.503

The trading volume has changed by -25.53% over the past week, indicating potential shifts in market sentiment. Please factor this into the volatility and risk analysis.

Beta measures stock volatility relative to the overall market: 1.61
Beta of 1.61 suggests high volatility compared to the market.

Stock Investment Character Report

Analysis based on supplied stock characteristics and market context.

Investment Character: Narrative-Dependent
Resilience: 45%
Momentum: 20%
Structural Stress: 45%
Narrative Dependence: 80%
Confidence: 56%

Calculated Metrics:
- Price-Volume Divergence: 0.000
- Volatility Dissonance Index: -0.324

Evidence:
- Reported profit margin is 50.3%.
  Indicators: Profit margin=0.503
  Supports: Resilience
- Valuation multiples are very elevated across earnings, book, revenue, and EBITDA measures.
  Indicators: Price-to-book=36.05, Trailing P/E=112.95, Forward P/E=69.44, EV/EBITDA=117.56, EV/Revenue=54.12
  Supports: Narrative Dependence
- Structural volatility is moderate and above the market-wide FVI.
  Indicators: FVI=0.565, Market-wide FVI=0.478
  Supports: Structural Stress
- Sensitivity to the market is above 1 and the recent trading-range measure is high per the provided ATR threshold.
  Indicators: Beta=1.61, Latest ATR=8.866846413371812
  Supports: Structural Stress
- No strong breakout signal is detected and the breakout probability is low.
  Indicators: Breakout Probability Score=0.13009977701837178, Breakout statement=No strong breakout signal detected
  Supports: Momentum

Assessment:
Evidence shows strong reported profitability, but valuation multiples are substantially elevated, suggesting price levels rely heavily on expectations beyond the limited operating detail provided. Structural risk is moderate by FVI, while Beta and ATR indicate a more volatile trading profile. With a low breakout probability and no band breakout, momentum confirmation is weak at present.

Limitations:
- EPS values are non-meaningful or inconsistent with the P/E figures, limiting clarity on earnings power.
- ATR lacks historical or price-normalized context beyond the provided threshold.
- Volume changes are provided without context and cannot establish accumulation, distribution, or sentiment.
- No macroeconomic data is supplied to contextualize sector-wide demand or policy impacts.

Medium-Term Fit:
Potential fit for an investor with an independent thesis on sustained enterprise adoption of data/AI software

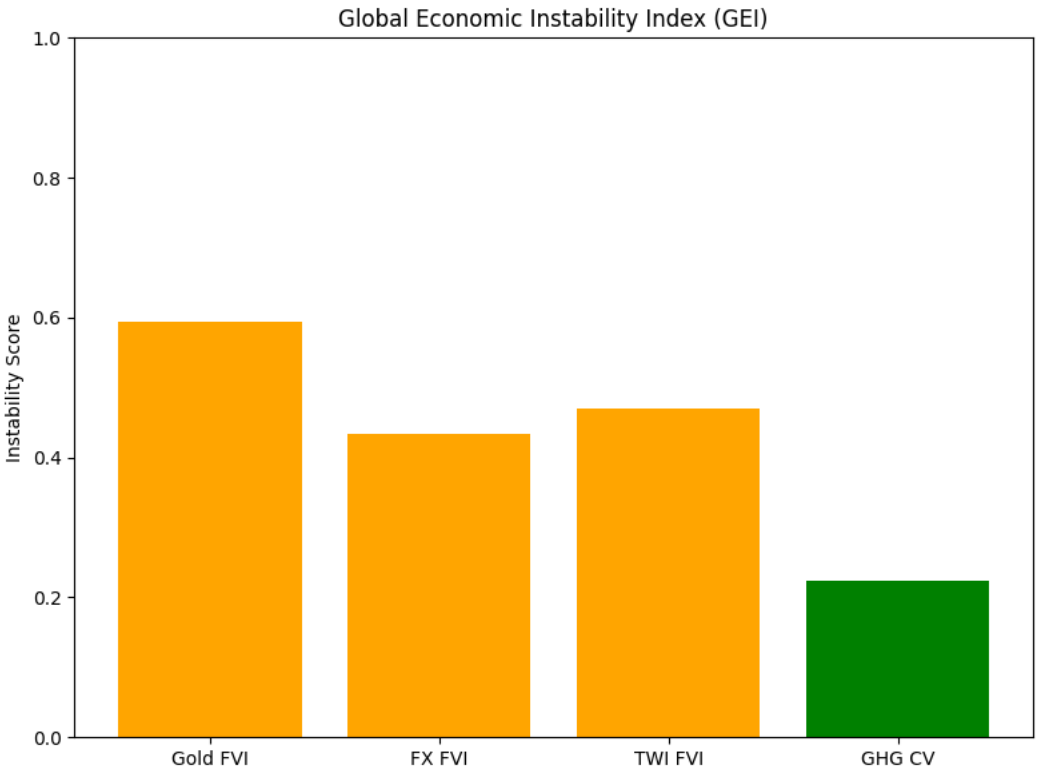
platforms and willingness to tolerate premium valuations and higher trading volatility while seeking operating leverage to justify current multiples.

Fractal Volatility Indices

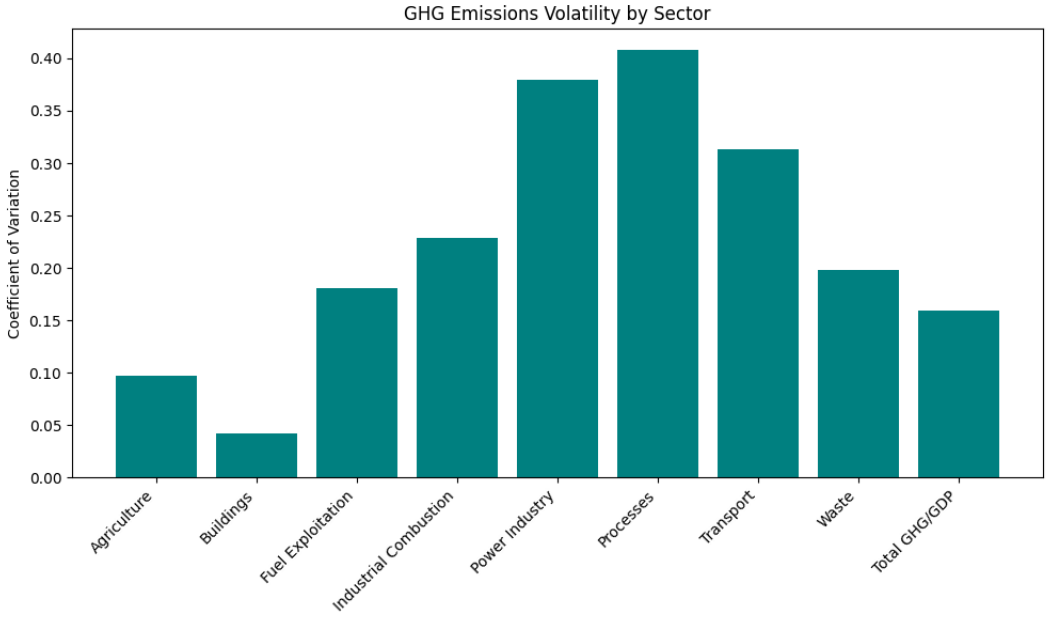
Global Geopolitical Fractal Volatility (Gold, Forex, TWI (Tariffs) and GHG Emissions)
FVI_GOLD: 0.593608 => Moderate gold volatility indicates increased investor caution
FVI_FX: 0.434301 => Moderate FX volatility indicates ongoing currency-market adjustment
FVI_TWI: 0.469352 => Moderate trade-weighted volatility indicates some external-sector adjustment
GHG_CV: 0.223036 => Moderate GHG sector variability indicates some sector-level carbon-risk dispersion

Primary Risk Driver: Gold volatility is a good proxy for global geopolitical risk. 0.593608.

Global Geopolitical Volatility



Volatility Indicators of GHG Emissions by Industry and GDP



Low GHG impact (0.048) for the Technology sector.

Disclaimer: The Fractal Volatility Index (FVI) measures structural market instability, not short-term price direction. High FVI (red dot) does not necessarily indicate a price breakout—rather, it signals unpredictable price behavior and potential structural shifts. While market instability can precede significant moves in either direction, Verv Stock Reports do not predict price trends but offer insight into underlying volatility patterns. Investors should interpret FVI alongside fundamental and technical analysis before making decisions.

_____END OF REPORT_____