## Title:

Models for the Study of Memory Effects in High Frequency Data

Speaker: Maria Pia Beccar Varela (UTEP)

Authors: Ernest Barany (NMSU) and Maria Pia Beccar Varela (UTEP)

## Abstract:

This work is devoted to the study of long correlations, memory effects and other statistical properties of high frequency (tick) data. We use a sample of stocks for this purpose. We verify that the behavior of the return is compatible with that of continuous time Levy processes. We also study the presence of memory effects and long-range correlations in the values of the return.