1037-60-199 **Emmanuel Ncheuguim*** (emmanou@nmsu.edu), Science Hall 236, Department of Mathematical Sciences, New Mexico State University, Las Cruces, NM 88003-8001, and **Maria C. Mariani**, **Delia J. Valles**, **Maria P. Beccar Varela**, **James Libbin** and **Chistopher Erickson**. *Long correlations and Normalized Truncated Levy models applied to the study of high frequency data, financial indices and agricultural indices.*

This work is devoted to the study of long correlations and other statistical properties of high frequency data, financial and agricultural indices. We conclude that in several cases the behavior of the return is compatible with a Normalized Truncated Levy Flight. We also detected long-range correlations in the absolute value of the return. Finally we analyze the existence of intermittence and characteristic scales. (Received February 02, 2008)