Contribution ID : **47**

Type : **not specified**

Microscopic models for long ranged volatility correlations

Saturday, 1 June 2002 11:00 (1:00)

Content

Summary

Primary author(s) : J-P. BOUCHAUD (C.E.A. - S.P.E.C., Gif-sur-Yvette, France and Science & Finance, Paris, France)

Presenter(s) : J-P. BOUCHAUD (C.E.A. - S.P.E.C., Gif-sur-Yvette, France and Science & Finance, Paris, France)

Session Classification : Microscopic models for long ranged volatility correlations