1099-91-13 Maria C. Mariani*, Department of Mathematical Sciences, UTEP, 500 W. University Ave., El Paso, TX 79968-0514. Extreme events in Finance: Analysis of the Behavior of Major Indices near a Crash.

In this work Truncated Levy models, Ising models, DFA and Hurst methods are applied to the analysis of financial data. The existence of intermittence and characteristic scales and the prediction by using scale invariance will be also analyzed. (Received November 05, 2013)