1143-60-157 **Rafal Kulik*** (rkulik@uottawa.ca), 585 King Edward Ave., Ottawa, Ontario K1N6N5, Canada.
Change-Point Problem For Long Memory Stochastic Volatility Models.

In this talk we consider change-point problems for long memory stochastic volatility models. We show that the limiting behavior for the CUSUM test statistics may not be affected by long memory, unlike the Wilcoxon test statistic which is typically influenced by long range dependence. We compare our results to subordinated long memory Gaussian processes. Theoretical properties are accompanied by simulation studies.

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