This study is devoted to the analysis of the Bear Stearns collapse (March 2008). A stochastic differential equation arising on the superposition of independent Ornstein-Uhlenbeck process is fit to the high frequency financial data (second and minute data) from the Bear Stearns collapse event. We compare using our stochastic differential equation the results for the second and minute financial data. The goal is to estimate parameters that are useful for predicting these types of event. (Received January 07, 2019)