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Normalized Truncated Levy Models and Detrended Fluctuation Analysis applied to the study of the behavior of financial and agricultural indices and farm portfolios.

The behavior of the Indian stock market indices in comparison with other emerging markets such as China & Taiwan in addition to the S&P 500 index is studied.

Long range correlations of major agricultural indices are studied and compared with the corresponding to the S&P 500. Long memory effects in internationally diversified market indices are also analyzed.

Normalized truncated levy walks are used to study the evolution of mixed-asset agricultural portfolios as well as the evolution of the optimal harvest of Southwestern US red chile peppers. (Received August 05, 2007)