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Isabelle Kemajou-Brown* (elisabeth.brown@morgan.edu), 1700 E Cold Spring Lane,
Baltimore MD, MD 21251, and **Rachel Kuske** and **Fatemeh Norouzi**. *Linear and Non Linear
GARCH(p,q) - Delay Fokker Planck Equation.*

In this talk, we will derive the delay Fokker Planck equation for which solution gives the probability density function (PDF) of the weak limit of Univariate GARCH(p,q). We will then explore the existence of both power law distribution and power spectral density of the power law form for Univariate GARCH(p,q). We also show some similar process with a possible modification for non linear GARCH(p,q). (Received September 25, 2018)