Hurst Exponent.

Another way to describe time-dependence of Δp fluctuations is to study the average distance between the "high" and the "low" of prices in a window of size $n * \tau$:

$$H(n) = \left\langle \max\{p_k\}_{k=l+1}^{l+n} - \min\{p_k\}_{k=l+1}^{l+n} \right\rangle_{\text{over all } l} \sim$$

$$\sim n^h \text{, where } h - \text{Hurst exponent.}$$

$h = \frac{1}{2}$ – Gaussian case;

$h = \frac{1}{\mu}$, $1 < \mu < 2$ – Levy case.