

Declaration of originality

I declare under my responsibility that the Project presented with the title **Retornos fraccionados, memoria y predicción en series financieras** at the ICAI School of Engineering of the Comillas Pontifical University in the academic year 2026 is of my authorship and has not been presented previously for other purposes. The Project is not plagiarised from any other, either totally or partially, and the information that has been taken from other documents is duly referenced.

Use of Artificial Intelligence¹

I declare under my responsibility that (indicate the correct option):

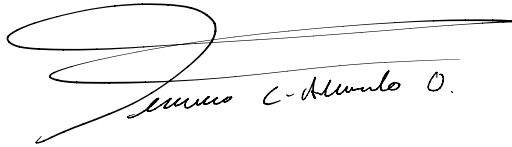
I have not used Artificial Intelligence in the preparation of this document.

I have used Artificial Intelligence in the preparation of this document and/or Annex B under the conditions allowed by Comillas Pontifical University, i.e. applying Level 2 of the Perkins et al. (2024) Assessment Scale: "AI can be used for pre-task activities such as brainstorming, description and initial research. This level focuses on the use of AI for planning, synthesising and generating ideas, but assessments should emphasise the ability to develop and refine these ideas independently". Specifically, Artificial Intelligence has been used to:

(indicate here the concrete use that has been made of Artificial Intelligence)
During the development of this project I made use of two AI-based tools, Claude Code (Anthropic) and Perplexity, strictly as an auxiliary aid and at all times subject to my own supervision and decisions. Their contribution was limited to: supporting the early-stage research and helping to locate and summarise the relevant academic literature, serving as a sounding board for brainstorming and for formulating and debating candidate hypotheses; weighing up alternative design choices together with their respective trade-offs, and helping to write, debug and streamline code, in Python (data pipeline, models and backtesting) as well as in LaTeX (the preparation of this document).

The substantive choices behind the research remain wholly mine, including which hypotheses were worth pursuing, which validation criteria had to be met, and which outcomes were ultimately kept or rejected. None of the reported figures originate from the AI: they are all the direct output of the project's own code and data. Likewise, every piece of work produced with AI support was subsequently checked, validated and polished by me on my own.

¹ This declaration refers to the use of generative Artificial Intelligence to carry out the Project documents (Annex B and Memory). It does not apply to Projects where, by their nature, artificial intelligence must be used as part of them (application of machine learning techniques, neural networks, data analysis...).



Signature (student): Francisco López-Alvarado Ortega

Date: 15/06/2026

Authorisation for Project delivery

Thesis supervisor	Thesis deputy supervisor (if any)
<p>Introduce el texto aquí</p> <p>Álvaro Guinea Juliá</p>	
Signature: <i>Álvaro Guinea Juliá</i>	Signature:
Date: 15/06/2026	Date: 15/06/2026