

Contents

1	Introduction	1
2	Preliminaries	5
2.1	Stochastic Fields	5
2.1.1	Definition	5
2.1.2	Kolmogorov's Consistency Theorem	6
2.1.3	Gaussian Fields and Non-Negative Definite Functions	7
2.1.4	Orthonormal Expansions of Gaussian Fields	13
2.1.5	Orthogonality Between Gaussian Processes	17
2.1.6	Gaussian Random Measure	22
2.1.7	Poisson Random Measure	25
2.1.8	Lévy Random Measure	27
2.1.9	Stable Random Measure	28
2.1.10	Complex Isotropic Random Measure	31
2.1.11	Stationary Fields and Fields with Stationary Increments	34
2.1.12	Regularity of the Sample Paths	36
2.1.13	Sequences of Continuous Fields	37
2.2	Fractal Analysis	42
2.2.1	Hölder Continuity, and Exponents	42
2.2.2	Fractional Derivative and Integration	43
2.2.3	Fractional Dimensions	46
2.2.4	Lemarié-Meyer Basis	49
2.3	Exercises	50
2.3.1	Inequality for Anti-Correlated Gaussian Random Variables	50
2.3.2	Tail of Standard Gaussian Random Variables	50
2.3.3	Conditional Independence	51
2.3.4	Some Properties of Covariance Functions	51
2.3.5	Examples and Counter-Examples of Covariance Functions	52
2.3.6	Covariance Functions on the Sphere	52

2.3.7	Gaussian Bridges	53
2.3.8	Version Versus Modification	53
2.3.9	Sum of Fields with Stationary Increments	53
2.3.10	Equivalence of the Distributions of Gaussian Processes	53
3	Self-Similarity	55
3.1	Introduction	55
3.2	Self-Similarity and Fractional Brownian Motion	56
3.2.1	Deterministic Case	56
3.2.2	Fractional Brownian Motion	57
3.2.3	Semi Self-Similarity	77
3.3	Self-Similarity for Multidimensional Fields	79
3.3.1	Self-Similarity with Linear Stationary Increments	80
3.3.2	Self-Similarity for Sheets	82
3.4	Stable Self-Similar Fields	83
3.5	Self-Similarity and Regularity of the Sample Paths	87
3.6	Exercises	89
3.6.1	Composition of Self-Similar Processes	89
3.6.2	Example	89
3.6.3	Markov Property for Gaussian Processes	89
3.6.4	Ornstein-Ühlenbeck Process	90
3.6.5	Bifractional Brownian Motion	90
3.6.6	Random Measure and Lévy Processes	91
3.6.7	Properties of Complex Lévy Random Measure	91
3.6.8	Hausdorff Dimension of Graphs of Self-Similar Processes with Stationary Increments	92
3.6.9	Fractional Brownian Motion and Cantor Set	92
3.6.10	Fourier Expansion of Fractional Brownian Motion When $0 < H \leq 1/2$	93
3.6.11	Exercise: Self-Similar Process with Smooth Sample Paths	93
4	Asymptotic Self-Similarity	95
4.1	Introduction	95
4.2	Definitions	96
4.3	Gaussian Fields	98
4.3.1	Filtered White Noises	98
4.3.2	Multifractional Brownian Field	103
4.3.3	Step Fractional Brownian Motion	118
4.3.4	Generalized Multifractional Gaussian Process	124
4.3.5	Gaussian Random Weierstrass Function	132
4.3.6	Anisotropy	135
4.4	Lévy Fields	136

4.4.1	Moving Average Fractional Lévy Fields.	136
4.4.2	Real Harmonizable Fractional Lévy Fields	142
4.4.3	A Comparison of Lévy Fields	152
4.4.4	Real Harmonizable Multifractional Lévy Fields.	152
4.5	Exercises	154
4.5.1	Lass and Self-Similarity	154
4.5.2	Bivariate Lass	154
4.5.3	Multifractional Functions with Jumps.	155
4.5.4	Uniform Convergence of the Series Expansion of the mBm.	155
5	Statistics	157
5.1	Unifractional Case	157
5.1.1	Maximum Likelihood Estimator and Whittle's Approximation	158
5.1.2	Variations Estimator for the Standard Fractional Brownian Motion.	160
5.1.3	Application to Filtered White Noises	163
5.1.4	Further Fractional Parameters	170
5.1.5	Singularity Function: Interests and Estimations	172
5.1.6	Higher Dimension	175
5.2	Efficiency.	178
5.2.1	Cramer-Rao Bounds.	178
5.2.2	Minimax Rates	179
5.3	Multifractional Case.	179
5.3.1	Smooth Multifractional Function	180
5.3.2	Step-Wise Fractional Function.	181
5.4	Extensions	182
5.4.1	Harmonizable Fractional Lévy Processes	182
5.4.2	Intermittency.	183
5.5	Related Topics	185
5.5.1	A Short Review on Optimal Recovery	185
5.5.2	Approximation of Integral of Fractional Processes.	186
5.6	Exercises	188
5.6.1	Ornstein-Ühlenbeck Process	188
5.6.2	Estimation for Smooth Lass Processes	188
5.6.3	A Strange Estimator.	189
5.6.4	Complex Variations	189
5.6.5	Optimal Estimation of Integral of Brownian Motion	190
5.6.6	Estimation of the Singularity Function	190
6	Simulations	191
6.1	Introduction	191
6.2	Fractional Gaussian Processes.	192

6.2.1	Cholevski Method	192
6.2.2	Random Midpoint Displacement	193
6.2.3	Discretization of Integral Representation in Dimension 1	193
6.2.4	Approximate Wavelet Expansion	194
6.2.5	Multifractional Gaussian Processes	195
6.3	Fractional Gaussian Fields	197
6.3.1	Discretization of Integral Representation in Dimension d	197
6.3.2	The Procedure <code>Fieldsim</code> for Random Fields	197
6.4	Examples	198
6.5	Simulation of Real Harmonizable Lévy Fields	204
6.5.1	Using <code>FracSim</code>	209
6.5.2	Instructions for Using <code>FracSim</code>	215
6.5.3	Description of R Script	216
6.6	Visual Meaning of the Fractional Index	218
Appendix A.		223
Appendix B.		237
References		263
Index		269