Oberseminar Mathematische Stochastik

Mittwoch, 24. Juni 2015, 17:00 Uhr, M 6

Mikhail Lifshits, *St. Petersburg*

Bifractional Brownian motion: existence and border cases

Abstract:
Bifractional Brownian motions introduced by Houdre and Villa is an interesting family of self-similar Gaussian processes depending on two parameters H, K and reducing to the classical fractional Brownian motion when $K = 1$.

We study the existence of the bifractional Brownian motion for a given pair (H, K) and encounter some related limiting processes. Our main tool is the spectral analysis of appropriate fractional stationary processes.
This is a joint work with Ksenia Volkova.