Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

Behavior of the Hermite sheet with respect to the Hurst index.

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Resumo:

We consider a d-parameter Hermite process with Hurst index $H = (H_1, .., H_d) \in (\frac{1}{2}, 1)^d$ and we study its limit behavior in distribution when the Hurst parameters H_i, $i = 1, \cdots, d$ (or a part of them) converges to $\frac{1}{2}$ and / or 1. The limit obtained is Gaussian (when at least one parameter tends to $\frac{1}{2}$) and non-Gaussian (when at least one-parameter tends to 1 and none converges to $\frac{1}{2}$).

References

[1] H.Araya, C.A.Tudor (2018):Behavior of the Hermite sheet with re- spect to the Hurst index. Stochastic Processes and their Applications. *https* : *//doi.org*/10.1016/*j.spa*.2018.07.017

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