

Contents

Part I Examples of Self-similar Processes

1	Fractional Brownian Motion and Related Processes	3
1.1	Fractional Brownian Motion	3
1.1.1	Basic Properties	4
1.1.2	Stochastic Integral Representation	5
1.1.3	The Canonical Hilbert Space	6
1.2	Bifractional Brownian Motion	8
1.2.1	Basic Properties	8
1.2.2	Quadratic Variations when $2HK = 1$	10
1.2.3	The Extended Bifractional Brownian Motion	14
1.3	Sub-fractional Brownian Motion	15
1.4	Bibliographical Notes	16
1.5	Exercises	17
2	Solutions to the Linear Stochastic Heat and Wave Equation	27
2.1	The Solution to the Stochastic Heat Equation with Space-Time White Noise	28
2.1.1	The Noise	28
2.1.2	The Solution	29
2.2	The Spatial Covariance	30
2.3	The Solution to the Linear Heat Equation with White-Colored Noise	31
2.3.1	The Noise	31
2.3.2	The Solution	32
2.4	The Solution to the Fractional-White Heat Equation	35
2.4.1	The Noise	35
2.4.2	The Solution	36
2.4.3	On the Law of the Solution	41
2.5	The Solution to the Heat Equation with Fractional-Colored Noise	47
2.5.1	The Noise	47

2.5.2	The Solution	48
2.6	The Solution to the Wave Equation with White Noise in Time . . .	54
2.6.1	The Equation	54
2.6.2	The Solution	55
2.7	The Stochastic Wave Equation with Linear Fractional-Colored Noise	58
2.7.1	The Equation	58
2.7.2	The Solution	59
2.8	Bibliographical Notes	73
2.9	Exercises	74
3	Non-Gaussian Self-similar Processes	77
3.1	The Hermite Process	78
3.1.1	Definition and Basic Properties	78
3.1.2	Other Representations	81
3.1.3	Wiener Integrals with Respect to the Hermite Process . . .	82
3.2	A Particular Case: The Rosenblatt Process	85
3.2.1	Stochastic Integral Representation on a Finite Interval . . .	86
3.3	The Non-symmetric Rosenblatt Process	92
3.4	Bibliographical Notes	99
3.5	Exercises	99
4	Multiparameter Gaussian Processes	103
4.1	The Anisotropic Fractional Brownian Sheet	103
4.1.1	Basic Properties	104
4.1.2	Stochastic Integral Representation	105
4.2	Two-Parameter Hermite Processes	107
4.3	Multiparameter Hermite Processes	110
4.4	Bibliographical Notes	115
4.5	Exercises	115

Part II Variations of Self-similar Processes: Central and Non-Central Limit Theorems

5	First and Second Order Quadratic Variations. Wavelet-Type Variations	121
5.1	Quadratic Variations of Fractional Brownian Motion	122
5.1.1	Evaluation of the L^2 -Norm of the Quadratic Variations . . .	122
5.1.2	The Malliavin Calculus and Stein's Method	125
5.1.3	The Central Limit Theorem of the Quadratic Variations for $H \leq \frac{3}{4}$	128
5.1.4	The Non-Central Limit of the Quadratic Variations for $H > \frac{3}{4}$	131
5.1.5	Multidimensional Convergence of the 2-Variations	136
5.2	Quadratic Variations of the Rosenblatt Process	138
5.2.1	Evaluation of the L^2 -Norm	140

5.2.2	The Limit of the Quadratic Variations of the Rosenblatt Process	148
5.2.3	Normality of the 4th Chaos Term T_4 when $H \leq 3/4$	151
5.3	Quadratic Variations of the Hermite Process	152
5.3.1	Chaos Expansion and Evaluation of the L^2 -Norm	152
5.3.2	The Reproduction Property for Hermite Processes	163
5.4	Quadratic Variations of the Solution to the Stochastic Heat Equation	164
5.4.1	The L^2 -Norm of the Sequence V_N	165
5.4.2	Limit Behavior of the Quadratic Variations	167
5.5	Estimators for the Self-similarity Parameter	169
5.6	Quadratic Variation with Higher Order Increments	171
5.6.1	Longer Filters	172
5.6.2	The Case of Fractional Brownian Motion	175
5.6.3	The Case of the Rosenblatt Process	178
5.6.4	The Asymptotic Distribution of the Quadratic Variations	185
5.7	Wavelet-Type Quadratic Variations	186
5.7.1	Wavelet-Type Variations of Fractional Brownian Motion	187
5.7.2	Wavelet Variations in the Rosenblatt Case	192
5.8	Bibliographical Notes	197
5.9	Exercises	198
6	Hermite Variations for Self-similar Processes	205
6.1	Hermite Variations of Fractional Brownian Motion	205
6.2	Hermite Variations of the Moving Average Process	207
6.2.1	Berry-Esséen Bounds for the Central Limit Theorem	209
6.2.2	Error Bounds in the Non-Central Limit Theorem	218
6.3	Hsu-Robbins and Spitzer's Theorems for Fractional Brownian Motion	225
6.3.1	Spitzer's Theorem	226
6.3.2	The Hsu-Robbins Theorem	230
6.4	Hermite Variations of the Fractional Brownian Sheet	234
6.4.1	The Central Limit Case	240
6.4.2	The Non-Central Limit Theorem	243
6.5	Bibliographical Notes	246
6.6	Exercises	246
Appendix A Self-similar Processes with Self-similarity:		
	Basic Properties	251
A.1	One-Parameter Self-similar Processes	251
A.2	Multiparameter Self-similar Processes	253
Appendix B The Kolmogorov Continuity Theorem		255
Appendix C Multiple Wiener Integrals and Malliavin Derivatives		257
References		259
Index		267