

Wang, Xiao-Tian; Wen, Zhi-Xiong

Poisson fractional processes. (English) Zbl 1042.60019
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Summary: We propose a class of non-Gaussian stationary increment processes, named Poisson fractional processes $W_H^{(j)}(t)$, which permit the study of the effects of long-range dependence in a large number of fields. The processes $W_H^{(j)}(t)$ are self-similar in wide sense, exhibit more fatter tail than Gaussian processes, and converge to the Gaussian processes in distribution.

MSC:

[60G18](#) Self-similar stochastic processes
[60G15](#) Gaussian processes

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Keywords:

[non-Gaussian stationary increment processes](#); [Gaussian processes](#)

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