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Aggregation of autoregressive random fields and anisotropic long-range dependence. (English) [Zbl 1356.60082](#)

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The paper attempts a systematic study of anisotropic distributional long-range dependence, by exhibiting some natural classes of random fields whose partial sums tend to the operator scaling random field.

Reviewer: [Nikolai N. Leonenko \(Cardiff\)](#)

MSC:

[60G60](#) Random fields
[60E07](#) Infinitely divisible distributions; stable distributions
[60F05](#) Central limit and other weak theorems
[60G10](#) Stationary stochastic processes

Cited in **1** Review
Cited in **12** Documents

Keywords:

autoregressive random fields; anisotropic long-range dependence; lattice Green function; operator scaling random field; scaling transition; α -stable mixed moving average

Software:

[longmemo](#)

Full Text: [DOI](#) [Euclid](#) [arXiv](#)

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