

Mandelbrot, Benoît B.

Introduction to fractal sums of pulses. (English) [Zbl 0829.60032](#)

Shlesinger, Michael F. (ed.) et al., Lévy flights and related topics in physics. Proceedings of the international workshop, held at Nice, France, 27-30 June, 1994. Berlin: Springer-Verlag. Lect. Notes Phys. 450, 110-123 (1995).

Summary: The classical Lévy flights are generalized, their jumps being replaced by more involved “pulses”. This generates a wide family of self-affine random functions. Their versatility makes them useful in modeling. Their structure throws new conceptual light on the difficult issue of global statistical dependence, especially in the case of processes with infinite variance.

For the entire collection see [\[Zbl 0823.00016\]](#).

MSC:

60G18 Self-similar stochastic processes

82C44 Dynamics of disordered systems (random Ising systems, etc.) in time-dependent statistical mechanics

Cited in **1** Review

Cited in **3** Documents

Keywords:

fractal sums of pulses; global statistical dependence; infinite variance; lateral attractors; Lévy flights; pulses