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Dimensional Properties of Fractional Brownian Motion

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摘要

关键词 [fractional Brownian motion](#) [Hausdorff dimension](#) [uniform dimension results](#) [strong local nondeterminism](#)

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Dimensional Properties of Fractional Brownian Motion

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Abstract Let $B^{\alpha} = \{B^{\alpha}(t), t \in \mathbb{R}^N\}$ be an (N,d) -fractional Brownian motion with Hurst index $\alpha \in (0,1)$. By applying the strong local nondeterminism of B^{α} , we prove certain forms of uniform Hausdorff dimension results for the images of B^{α} when $N > \alpha d$. Our results extend those of Kaufman for one-dimensional Brownian motion.

Key words [fractional Brownian motion](#) [Hausdorff dimension](#) [uniform dimension results](#) [strong local nondeterminism](#)

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