

COMPUTER INVESTIGATION OF CHAOTIC BEHAVIOR OF
STATIONARY α -STABLE PROCESSES

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Abstract: In this paper we present a method of computer investigation of chaotic behavior of stationary α -stable stochastic processes, i.e., an important class of processes with cadlag trajectories. Our results are based on spectral representations of such processes and on theorems characterizing their ergodic and mixing properties. Computer simulation techniques, appropriate numerical integration algorithms and computer graphics provide some results useful in applications.

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