LINEARLY ADDITIVE RANDOM FIELDS WITH INDEPENDENT INCREMENTS ON TIME-LIKE CURVES

Shigeo Takenaka

Abstract: Let V be a convex cone in R^n. A curve $L = \{l(t); t \in R_+\} \subset R^n$ is called a *time-like curve* if $\{l(s); s \geq t\} \subset l(t) + V$ holds for any t. A random field $\{X(t); t \in R^n\}$ whose restriction $X|_L(t) = X(l(t))$ on time-like curve L becomes an additive process is considered and it is characterized as a set-indexed random field on the dual cone V^*.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE