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Simulation And Chaotic Behavior Of Alpha Stable Stochastic

As the chaotic structure of sample trajectories of α -stable processes are varying for α in the different intervals $(0, 1)$ and $(1, 2)$ with $\alpha = 1$ being critical (see, e.g., Janicki and Weron 1993 ...

Simulation and Chaotic Behavior of α -Stable Stochastic

Aleksander Janicki & Aleksander Weron, 1994. "Simulation and Chaotic Behavior of Alpha-stable Stochastic Processes," HSC Books, Hugo Steinhaus Center, Wroclaw University of Technology, number hsbook9401.

Simulation and Chaotic Behavior of Alpha-stable Stochastic

Chaotic Modeling and Simulation (CMSIM) 3: 291-298, 2016 293 1 1 2 1 1 P a bq bq q cq, P TR TC Pq cq 2 2 2 2 , 2 1 2 2 2 P a bq bq q cq

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Simulation and Experimental Validation of Chaotic Behavior

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Simulation and Chaotic Behavior of α -stable Stochastic

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Analysis, simulation and control of chaotic behaviour and

Simulation and Chaotic Behavior of Alpha-stable Stochastic Processes . By Aleksander Janicki and Aleksander Weron. Abstract. CONTENTS: Preliminary remarks; Brownian motion, poisson process, α -stable Levy motion; Computer simulation of α -stable random variables; Stochastic integration; Spectral representations of stationary processes; Computer approximations of continuous time processes ...

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