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Estimation of the linear fractional stable motion. Numerical results

Linear fractional stable motion is a non-Gaussian analogue of fractional Brownian motion which is used in some areas of physics as well as in network traffic modeling. Several parameter estimation techniques for this type of motions have been studied, while some of the estimators were developed with the corresponding limit theory. The main numerical features of the latter ones are shown. On top of that, the ideas behind the architecture of R package `rlfsm`, developed for numerical studies of `lfsm`, are discussed.