Workshop on Stochastic Analysis

IMECC - Unicamp

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Densities of Hermite processes

Abstract

The Hermite processes are self-similar processes with stationary increments. The class of Hermite processes includes the fractional Brownian motion which is the only Gaussian Hermite process. By using Malliavin calculus, we explore the existence and the regularity of the density of a the finite-dimensional distributions of Hermite processes.