SEMINAR ON STOCHASTICS
Winter 2000

On Random Wavelet Series

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We study a stochastic process built by chosing at random the positions of wavelet coefficients of prescribed values. We show that the realization are almost surely multifractals, and determine their oscillating singularities spectrum, that is, the Hausdorff dimension of the (random) sets where points have certain regularity and oscillation exponents; these sets are shown to have "*large intersection*" properties.

Friday February 18; 3:05 p.m.–3:55 p.m.; JTB 120