

# Parabolic Fractal Geometry

*Friday, 5 August 2022 09:00 (20 minutes)*

The parabolic fractal geometry inheres a certain non-linear scaling between time and space. It is useful to determine the Hausdorff dimension of self-similar stochastic processes plus deterministic drift function in terms of the drift function alone. An explicit formula for the Hausdorff dimension of isotropic stable Lévy processes plus drift will be presented.

**Primary authors:** Prof. KERN, Peter; PLESCHBERGER, Leonard (Heinrich Heine University Düsseldorf)

**Session Classification:** Session A6 Stochastics

**Track Classification:** Stochastics