

Murad S. Taqqu

Intermittency and the convergence of supOU processes

Superpositions of Ornstein-Uhlenbeck type (supOU) processes form a rich class of stationary processes with a flexible dependence structure. The asymptotic behavior of the integrated and partial sum supOU processes can be, however, unusual. Their cumulants and moments can grow very fast. We identify the property of fast growth of moments or cumulants as intermittency and show how it relates to the asymptotic behavior of the process.

This is joint work with Danijel Grahovac, Nikolai N. Leonenko and Alla Sikorskii.