

# Hölder regularity for operator scaling stable random fields

Hermine Biermé, Céline Lacaux

► **To cite this version:**

Hermine Biermé, Céline Lacaux. Hölder regularity for operator scaling stable random fields. Stochastic Processes and their Applications, Elsevier, 2009, 119 (7), pp.2222-2248. <hal-00128730v2>

**HAL Id: hal-00128730**

**<https://hal.archives-ouvertes.fr/hal-00128730v2>**

Submitted on 7 Feb 2007

**HAL** is a multi-disciplinary open access archive for the deposit and dissemination of scientific research documents, whether they are published or not. The documents may come from teaching and research institutions in France or abroad, or from public or private research centers.

L'archive ouverte pluridisciplinaire **HAL**, est destinée au dépôt et à la diffusion de documents scientifiques de niveau recherche, publiés ou non, émanant des établissements d'enseignement et de recherche français ou étrangers, des laboratoires publics ou privés.

# HÖLDER REGULARITY FOR OPERATOR SCALING STABLE RANDOM FIELDS

HERMINE BIERMÉ AND CÉLINE LACAUX

ABSTRACT. We investigate the sample paths regularity of operator scaling  $\alpha$ -stable random fields. Such fields were introduced in [6] as anisotropic generalizations of self-similar fields and satisfy the scaling property  $\{X(c^E x); x \in \mathbb{R}^d\} \stackrel{(fdd)}{=} \{c^H X(x); x \in \mathbb{R}^d\}$  where  $E$  is a  $d \times d$  real matrix and  $H > 0$ . In the case of harmonizable operator scaling random fields, the sample paths are locally Hölderian and their Hölder regularity is characterized by the eigen decomposition of  $\mathbb{R}^d$  with respect to  $E$ . In particular, the directional Hölder regularity may vary and is given by the eigenvalues of  $E$ . In the case of moving average operator scaling random  $\alpha$ -stable random fields, with  $\alpha \in (0, 2)$  and  $d \geq 2$ , the sample paths are almost surely discontinuous.

## 1. INTRODUCTION

In this paper we consider operator scaling stable random fields as introduced in [6]. More precisely, for  $E$  a real  $d \times d$  matrix with positive real parts of the eigenvalues, a scalar valued random field  $(X(x))_{x \in \mathbb{R}^d}$  is called *operator scaling* for  $E$  and  $H > 0$  if for every  $c > 0$

$$(1) \quad \{X(c^E x); x \in \mathbb{R}^d\} \stackrel{(fdd)}{=} \{c^H X(x); x \in \mathbb{R}^d\},$$

where  $\stackrel{(fdd)}{=}$  means equality of finite dimensional distributions and as usual  $c^E = \exp(E \log c)$  with  $\exp(A) = \sum_{k=0}^{\infty} \frac{A^k}{k!}$  is the matrix exponential. Let us remark that up to consider the matrix  $E/H$ , we may assume, without loss of generality, that  $H = 1$ .

These fields can be seen as anisotropic generalizations of self-similar random fields. Let us recall that a scalar valued random field  $(X(x))_{x \in \mathbb{R}^d}$  is said to be *H-self-similar* with  $H \in \mathbb{R}$  if

$$\{X(cx); x \in \mathbb{R}^d\} \stackrel{(fdd)}{=} \{c^H X(x); x \in \mathbb{R}^d\}$$

for every  $c > 0$ . Then a  $H$ -self-similar field is also an operator scaling field for the matrix  $E = I_d/H$ , where  $I_d$  is the identity matrix of size  $d \times d$ . Self-similar random fields are used in various applications such as internet traffic modelling [29], ground water modelling and mathematical finance, just to mention a few. Various examples can be found for instance in the books [18, 1, 27]. A very important class of such fields are given by Gaussian random fields and especially by the fractional Brownian field  $B_H$ , where  $H \in (0, 1)$  is the so-called Hurst parameter. The random field  $B_H$  is  $H$ -self-similar and has stationary increments, e.g.  $\{B_H(x+h) - B_H(h); x \in \mathbb{R}^d\} \stackrel{(fdd)}{=} \{B_H(x); x \in \mathbb{R}^d\}$  for any  $h \in \mathbb{R}^d$ . It is an isotropic generalization of the famous fractional Brownian motion, implicitly introduced in [12] and defined in [19].

Nevertheless, Gaussian random fields are not convenient for some heavy tails phenomena modelling. For this purpose,  $\alpha$ -stable random fields have been introduced. A scalar valued random field  $\{X(x); x \in \mathbb{R}^d\}$  is said to be symmetric  $\alpha$ -stable (S $\alpha$ S), for  $\alpha \in (0, 2)$ , if any linear combination  $\sum_{k=1}^n a_k X(x_k)$  is S $\alpha$ S. We address to the book [27] for a well understanding of such fields. The self-similar  $\alpha$ -stable fields with stationary increments have been extensively used to propose alternative to Gaussian modelling (see [23, 29] for instance) and are isotropic.

However, certain applications (see, e.g., [5, 7] and references therein) require that the random field is anisotropic and satisfies a scaling relation. This scaling relation should have different Hurst

---

*2000 Mathematics Subject Classification.* Primary: 60G17, 60G18; Secondary: 60G60, 60G52, 60G15.

*Keywords:* Operator scaling random fields, Stable and Gaussian laws, Hölder regularity, Hausdorff dimension.

*Date:* February 5, 2007.

indices in different directions and these directions should not necessarily be orthogonal. To reach this goal the authors of [6] propose a new class of random fields with an anisotropic behavior driven by a  $d \times d$  matrix  $E$ . More precisely, they introduce  $\alpha$ -stable random fields which have stationary increments and satisfy the operator scaling property (1). Two different classes of such fields are defined and analyzed, using a moving average representation as well as an harmonizable one. In the Gaussian case  $\alpha = 2$ , according to [6] there exist modifications of these fields which are almost surely Hölder-continuous of certain indices. We give similar results here in the stable case  $\alpha \in (0, 2)$  for harmonizable operator scaling stable random fields. Actually, we obtain their critical global and directional Hölder exponents, which are given by the eigenvalues of  $E$ . In general, such fields are anisotropic and their sample paths properties varies with the direction. In particular, in the case where  $E$  is diagonalizable, for any eigenvector  $\theta_j$  associated with the real eigenvalue  $\lambda_j$ , harmonizable operator scaling stable random field admits  $H_j = 1/\lambda_j$  as critical Hölder exponent in direction  $\theta_j$ . Let us point out that we establish an accurate upper bound for the modulus of continuity. Such upper bound has already been given in the case of real harmonizable fractional stable motions, which are self-similar, in [14] and in the case of some Gaussian random processes in [13]. Then, in this paper, we generalize these results to any dimension  $d$  and any harmonizable operator scaling stable fields. From this upper bound, we can deduce the Hölder sample paths regularity. Let us point out that we also obtain this upper bound in the case of Gaussian operator scaling random field, which improves the sample paths properties establishes in [6].

Furthermore, whereas in the Gaussian case  $\alpha = 2$ , moving average and harmonizable fields have the same kind of regularity properties, this is no more true in the case  $\alpha \in (0, 2)$ . In particular, we show that for  $d \geq 2$ , a moving average operator scaling stable random field does not admit any continuous modification. Remark that if  $d = 1$ , the sample paths regularity properties are already known since the processes studied are self-similar moving average stable processes, see for example [27, 14, 28].

One of the main tool for the study of sample paths of operator scaling random fields is the change of polar coordinates with respect to the matrix  $E$  introduced in [22] and used in [6]. For  $X$  a Gaussian operator scaling random field with stationary increments, using (1), we can write the variogramme of  $X$  as

$$v^2(x) = \mathbb{E}(X^2(x)) = \tau_E(x)^{2H} \mathbb{E}(X^2(\ell_E(x))),$$

where  $\tau_E(x)$  is the radial part of  $x$  with respect to  $E$  and  $\ell_E(x)$  is its polar part. Therefore, in the Gaussian case, the sample paths regularity depends on the behavior of the polar coordinates  $(\tau_E(x), \ell_E(x))$  around  $x = 0$ . Such property also holds in the stable case  $\alpha \in (0, 2)$ . The Hölder regularity of the sample paths follows from estimates of  $\tau_E(x)$  compared to  $\|x\|$ . These estimates are given in Section 3 and their proof are postponed to the Appendix.

Furthermore, to study the sample paths in the stable case, the other main tool we use is a series representation of harmonizable operator scaling  $\alpha$ -stable random fields. Such representations in series of infinitely divisible laws have been studied in [17, 16, 25, 24]. As in [14], our study is based on a LePage series representation. Actually, the main idea is to choose a representation which is a conditionally Gaussian series.

In Section 2, we recall the definition of harmonizable operator scaling random fields. Then, Sections 3 and 4 are devoted to the main tools we need for the study of the sample paths of these fields. More precisely, Section 3 deals with the polar coordinates with respect to a matrix  $E$  and Section 4 gives the LePage series representation. In Section 5, the sample paths properties and the Hausdorff dimension of the graph are given. Section 6 is concerned with moving average operator scaling random fields.

## 2. HARMONIZABLE REPRESENTATION

Let us recall the definition of harmonizable operator scaling stable random fields, given by [6].

Let  $E$  be a real  $d \times d$  matrix. Let  $\lambda_1, \dots, \lambda_d$  be the complex eigenvalues of  $E$  and  $a_j = \Re(\lambda_j)$  for each  $j = 1, \dots, d$ . We assume that

$$(2) \quad \min_{1 \leq j \leq d} a_j > 1.$$

Let  $\psi : \mathbb{R}^d \rightarrow [0, \infty)$  be a continuous,  $E^t$ -homogeneous function, which means according to Definition 2.6 of [6] that

$$\psi(c^{E^t} x) = c\psi(x) \text{ for all } c > 0.$$

We assume moreover that  $\psi(x) \neq 0$  for  $x \neq 0$ . Such functions were studied in detail in [22], Chapter 5 and various examples are given in Theorem 2.11 and Corollary 2.12 of [6].

Let  $0 < \alpha \leq 2$  and  $W_\alpha(d\xi)$  be a complex isotropic  $\alpha$ -stable random measure on  $\mathbb{R}^d$  with Lebesgue control measure (see [27] p.281). If  $\alpha = 2$ ,  $W_\alpha(d\xi)$  is a complex isotropic Gaussian random measure. Let  $q = \text{trace}(E)$ .

**Definition 2.1.** *Since (2) is fulfilled, the random field*

$$(3) \quad X_\alpha(x) = \Re \int_{\mathbb{R}^d} \left( e^{i\langle x, \xi \rangle} - 1 \right) \psi(\xi)^{-1-q/\alpha} W_\alpha(d\xi), \quad x \in \mathbb{R}^d,$$

*is well defined and called harmonizable operator scaling stable random field.*

From Theorem 4.1 and Corollary 4.2 of [6],  $X_\alpha$  is stochastically continuous, has stationary increments and satisfies the following operator scaling property

$$(4) \quad \forall c > 0, \left\{ X_\alpha(c^E x); x \in \mathbb{R}^d \right\} \stackrel{(fdd)}{=} \left\{ cX_\alpha(x); x \in \mathbb{R}^d \right\}.$$

For notational sake of simplicity we denote the kernel function by

$$(5) \quad f(x, \xi) = \left( e^{i\langle x, \xi \rangle} - 1 \right) \psi(\xi)^{-1-q/\alpha}.$$

Let us recall that  $f(x, \cdot) \in L^\alpha(\mathbb{R}^d)$  for any  $x \in \mathbb{R}^d$ , which is a necessary and sufficient condition for  $X_\alpha$  to be defined.

Now, let us give some examples of such random fields.

**Example 2.1.** Let  $I_d$  be the identity matrix of size  $d \times d$ ,  $E = I_d/H$  (with  $0 < H < 1$ ) and  $\psi(x) = \|x\|^H$  with  $\|\cdot\|$  the Euclidean norm. Then the random field defined by (3) is a real harmonizable stable random field (see [27] for details on such fields). In this case,  $X_\alpha$  is self-similar with exponent  $H$ , i.e.

$$\forall c > 0, \left\{ X_\alpha(cx); x \in \mathbb{R}^d \right\} \stackrel{(fdd)}{=} \left\{ c^H X_\alpha(x); x \in \mathbb{R}^d \right\}.$$

Let us quote that, if  $\alpha = 2$ ,  $X_\alpha$  is a fractional Brownian field and its critical Hölder exponent is given by its Hurst index  $H$  (see Theorem 8.3.2 of [2] for instance).

**Example 2.2.** Assume that  $E$  is diagonalizable. Then, all the eigenvalues of  $E$  are real given by  $(a_j)_{1 \leq j \leq d}$ . Let  $(\theta_j)_{1 \leq j \leq d}$  be a basis of some corresponding eigenvectors and consider the function  $\psi$  defined by

$$\psi(x) = \left( \sum_{j=1}^d |\langle x, \theta_j \rangle|^{2/a_j} \right)^{1/2}, \quad x \in \mathbb{R}^d.$$

The function  $\psi$  is clearly continuous and non negative on  $\mathbb{R}^d$ . Moreover, since  $\langle c^{E^t} x, \theta_j \rangle = \langle x, c^E \theta_j \rangle = c^{a_j} \langle x, \theta_j \rangle$ , it is also  $E^t$ -homogeneous. Finally, since  $(\theta_j)_{1 \leq j \leq d}$  is a basis of  $\mathbb{R}^d$  we have that  $\psi(x) = 0$  if and only if  $x = 0$ . Then we can define  $X_\alpha$  by (3) and in this case the operator scaling property (4) implies that

$$\forall j = 1, \dots, d, \forall c > 0, \left\{ X_\alpha(ct\theta_j); t \in \mathbb{R} \right\} \stackrel{(fdd)}{=} \left\{ c^{1/a_j} X_\alpha(t\theta_j); t \in \mathbb{R} \right\}.$$

The random field  $X_\alpha$  is self-similar with Hurst index  $H_j = 1/a_j$  in the direction  $\theta_j$ . In particular, in the Gaussian case ( $\alpha = 2$ ),  $(X_2(t\theta_j))_{t \in \mathbb{R}}$  is a fractional Brownian motion with Hurst index  $H_j$ . Then, in this case, its critical Hölder exponent is equal to  $H_j$ .

The main tool in the study of operator scaling random fields is the change of coordinates in a kind of polar coordinates with respect to the matrix  $E$ . Then, before we study the sample paths of  $X_\alpha$ , we recall in the next section the definition of these coordinates and give some estimates of the radial part.

### 3. POLAR COORDINATES

According to Chapter 6 of [22], since  $E$  is a real  $d \times d$  matrix with positive real parts of the eigenvalues there exists a norm  $\|\cdot\|_E$  on  $\mathbb{R}^d$  such that for the unit sphere  $S_E = \{x \in \mathbb{R}^d : \|x\|_E = 1\}$  the map

$$\begin{aligned} \Psi_E : (0, \infty) \times S_E &\longrightarrow \mathbb{R}^d \setminus \{0\} \\ (r, \theta) &\longmapsto r^E \theta \end{aligned}$$

is a homeomorphism. Hence we can write any  $x \in \mathbb{R}^d \setminus \{0\}$  uniquely as  $x = \tau_E(x)^E \ell_E(x)$  for some *radial part*  $\tau_E(x) > 0$  and some direction  $\ell_E(x) \in S_E$  such that  $x \mapsto \tau_E(x)$  and  $x \mapsto \ell_E(x)$  are continuous. Observe that  $S_E = \{x \in \mathbb{R}^d : \tau_E(x) = 1\}$  is compact and set

$$(6) \quad m_E = \min_{S_E} \|x\| \quad \text{and} \quad M_E = \max_{S_E} \|x\|.$$

We know that  $\tau_E(x) \rightarrow \infty$  as  $x \rightarrow \infty$  and  $\tau_E(x) \rightarrow 0$  as  $x \rightarrow 0$ . Hence we can extend  $\tau_E(\cdot)$  continuously by setting  $\tau_E(0) = 0$ .

Let us recall the formula of integration in *polar coordinates* established in [6].

**Proposition 3.1.** *There exists a unique finite Radon measure  $\sigma_E$  on  $S_E$  such that for all  $f \in L^1(\mathbb{R}^d, dx)$  we have*

$$\int_{\mathbb{R}^d} f(x) dx = \int_0^\infty \int_{S_E} f(r^E \theta) \sigma_E(d\theta) r^{q-1} dr.$$

In the Gaussian case ( $\alpha = 2$ ), the variogramme of  $X_2$  can be rewritten as follows

$$v^2(x) = \tau_E(x)^2 \mathbb{E} \left( X_2(\ell_E(x))^2 \right),$$

using the operator scaling property (4). Then, the Hölder regularity of  $X_2$  follows from estimates of  $\tau_E(x)$  compared to  $\|x\|$  around  $x = 0$ , e.g. the Hölder regularity of  $\tau_E$  around 0, see [6]. Then, in order to get an upper bound for the modulus of continuity (for any  $\alpha$ ), we need precise estimates of  $\tau_E(x)$ .

As done in [21] for the study of operator-self-similar Gaussian random fields we use the Jordan decomposition of the matrix  $E$  to get estimates of  $\tau_E$ . From the Jordan decomposition's theorem (see [10] p. 129 for instance), there exists a real invertible  $d \times d$  matrix  $P$  such that  $D = P^{-1}EP$  is of the real canonical form, which means that  $D$  is composed of diagonal blocks which are either Jordan cell matrix of the form

$$\begin{pmatrix} \lambda & 1 & \dots & 0 \\ 0 & \lambda & \ddots & \vdots \\ \vdots & \ddots & \ddots & 1 \\ 0 & \dots & 0 & \lambda \end{pmatrix}$$

with  $\lambda$  a real eigenvalue of  $E$  or blocks of the form

$$(7) \quad \begin{pmatrix} \Lambda & I_2 & 0 & \dots & 0 \\ 0 & \Lambda & I_2 & \ddots & \vdots \\ \vdots & \ddots & \ddots & \ddots & 0 \\ \vdots & \ddots & \ddots & \ddots & I_2 \\ 0 & \dots & \dots & 0 & \Lambda \end{pmatrix} \quad \text{with } \Lambda = \begin{pmatrix} a & -b \\ b & a \end{pmatrix} \quad \text{and } I_2 = \begin{pmatrix} 1 & 0 \\ 0 & 1 \end{pmatrix},$$

where the complex numbers  $a \pm ib$  ( $b \neq 0$ ) are complex conjugated eigenvalues of  $E$ .

Let us denote by  $\|\cdot\|$  the subordinated norm of the Euclidean norm on the matrix space. Precise estimates of  $\tau_E$  follow from the next lemma.

**Lemma 3.2.** *Let  $J$  be either a Jordan cell matrix of size  $l$  or a block of the form (7) of size  $2l$  associated with the eigenvalue  $\lambda = a + ib$ . Then, for any  $t \in (0, e^{-1}] \cup [e, +\infty)$*

$$t^a \leq \|t^J\| \leq \sqrt{2l} e t^a |\log t|^{l-1}.$$

*Proof.* see the Appendix. □

Let us be more precise on the Jordan decomposition of  $E$ . Let us recall that the eigenvalues of  $E$  are denoted by  $\lambda_j$ ,  $j = 1 \dots d$  and that  $a_j = \Re(\lambda_j) > 1$  for  $j = 1, \dots, d$ . There exist  $J_1, \dots, J_m$ , where each  $J_j$  is either a Jordan cell matrix or a block of the form (7), and  $P$  a real  $d \times d$  invertible matrix such that

$$E = P \begin{pmatrix} J_1 & 0 & \dots & 0 \\ 0 & J_2 & 0 & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & J_m \end{pmatrix} P^{-1}.$$

We can assume that each  $J_j$  is associated with the eigenvalue  $\lambda_j$  of  $E$  and that

$$1 < a_1 \leq \dots \leq a_m.$$

We also set  $H_j = a_j^{-1}$  and have

$$(8) \quad 0 < H_m \leq \dots \leq H_1 < 1.$$

If  $\lambda_j \in \mathbb{R}$ ,  $J_j$  is a Jordan cell matrix of size  $\tilde{l}_j = l_j \in \mathbb{N} \setminus \{0\}$ . If  $\lambda_j \in \mathbb{C} \setminus \mathbb{R}$ ,  $J_j$  is a block of the form (7) of size  $\tilde{l}_j = 2l_j \in 2\mathbb{N} \setminus \{0\}$ . Then for any  $t > 0$ ,

$$t^E = P \begin{pmatrix} t^{J_1} & 0 & \dots & 0 \\ 0 & t^{J_2} & 0 & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & t^{J_m} \end{pmatrix} P^{-1}$$

We denote by  $(e_1, \dots, e_d)$  the canonical basis of  $\mathbb{R}^d$  and set  $f_j = P e_j$  for every  $j = 1, \dots, d$ . Hence,  $(f_1, \dots, f_d)$  is a basis of  $\mathbb{R}^d$ . For all  $j = 1, \dots, m$ , let

$$(9) \quad W_j = \text{Vect} \left( f_k ; \sum_{i=1}^{j-1} \tilde{l}_i + 1 \leq k \leq \sum_{i=1}^j \tilde{l}_i \right).$$

Then, each  $W_j$  is a  $E$ -invariant set and  $E = \bigoplus_{j=1}^m W_j$ .

The following result gives bounds on the growth rate of  $\tau_E(x)$  in terms of the real parts of the eigenvalues of  $E$ .

**Proposition 3.3.** *For any  $r \in (0, 1)$  there exist  $c_1, c_2 > 0$  such that for every  $1 \leq j_0 \leq j \leq m$ ,*

$$c_1 \|x\|^{H_{j_0}} |\log \|x\||^{-(p_{j_0, j} - 1)H_{j_0}} \leq \tau_E(x) \leq c_2 \|x\|^{H_j} |\log \|x\||^{(p_{j_0, j} - 1)H_j}$$

*holds for any  $x \in \bigoplus_{k=j_0}^j W_k$  with  $\|x\| \leq r$  and  $p_{j_0, j} = \max_{j_0 \leq k \leq j} l_k$ .*

*Proof.* See the Appendix. □

Then, we easily deduce the following corollary.

**Corollary 3.4.** *For any  $r \in (0, 1)$  there exist  $c_1, c_2 > 0$  such that for any  $x \in W_j$  with  $\|x\| \leq r$*

$$(10) \quad c_1 \|x\|^{H_j} |\log \|x\||^{-(l_j - 1)H_j} \leq \tau_E(x) \leq c_2 \|x\|^{H_j} |\log \|x\||^{(l_j - 1)H_j}$$

*and for any  $x \in \mathbb{R}^d$  with  $\|x\| \leq r$*

$$(11) \quad c_1 \|x\|^{H_1} |\log \|x\||^{-(l-1)H_1} \leq \tau_E(x) \leq c_2 \|x\|^{H_m} |\log \|x\||^{(l-1)H_m}$$

where  $l = \max_{1 \leq j \leq m} l_j$ .

Therefore we have precise estimates for the Hölder regularity of the radial part. Let us remark that we improve the first statement of Lemma 2.1 of [6] and that the second one can also be improved in a similar way. From these estimates we deduce the Hölder regularity of  $X_\alpha$  in Section 5. As already mentioned, the study of the sample paths is based on a series representation. Then, before we state regularity properties, it remains to give the LePage series representation of harmonizable operator scaling random fields  $X_\alpha$  defined by (3).

#### 4. REPRESENTATION AS A LEPAGE SERIES

An overview on series representations of infinitely divisible random variable without Gaussian part can be found for example in [24, 26] and references therein. In particular, LePage series representation ([17, 16]) have been used in [15, 14] to study the sample paths regularity of some self-similar  $\alpha$ -stable random motions with  $\alpha \in (0, 2)$ . Here, this representation is also the main representation we use in the case  $\alpha \in (0, 2)$ . Actually, in the Gaussian case  $\alpha = 2$ , such representation does not hold.

Let us now introduce some notations that will be used throughout the paper. Let  $\mu$  be an arbitrary probability measure equivalent to the Lebesgue measure on  $\mathbb{R}^d$  and let  $m$  be its Radon-Nikodym derivative that is  $\mu(d\xi) = m(\xi)d\xi$ .

**Notation** Let  $(T_n)_{n \geq 1}$ ,  $(g_n)_{n \geq 1}$  and  $(\xi_n)_{n \geq 1}$  be independent sequences of random variables.

- $T_n$  is the  $n$ th arrival time of a Poisson process with intensity 1.
- $(g_n)_{n \geq 1}$  is a sequence of i.i.d. isotropic complex random variables so that  $g_n \stackrel{(d)}{=} e^{i\theta} g_n$  for any  $\theta \in \mathbb{R}$ . We also assume that  $0 < \mathbb{E}(|g_n|^\alpha) < +\infty$ .
- $(\xi_n)_{n \geq 1}$  is a sequence of i.i.d. random variables with common law  $\mu(d\xi) = m(\xi)d\xi$ .

According to Chapter 3 and Chapter 4 of [27], stochastic integrals with respect to an  $\alpha$ -stable random measure  $\Lambda$  can be represented as a LePage series as soon as the control measure of  $\Lambda$  is a finite measure. The next proposition generalizes this to  $W_\alpha$  whose control measure is the Lebesgue measure. It is a consequence of Lemma 4.1 of [15], which is a correction of Lemma 1.4 of [20]. This proposition can also be deduced from [24, 25], concerned with series representations of stochastic integrals with respect to infinitely divisible random measures.

**Proposition 4.1.** *Assume that  $\alpha \in (0, 2)$ . Then, for every complex valued function  $h \in L^\alpha(\mathbb{R}^d)$ , the series*

$$(12) \quad Y^h = \sum_{n=1}^{+\infty} T_n^{-1/\alpha} m(\xi_n)^{-1/\alpha} h(\xi_n) g_n$$

converges almost surely. Furthermore,

$$C_\alpha Y^h \stackrel{(d)}{=} \int_{\mathbb{R}^d} h(\xi) W_\alpha(d\xi)$$

with

$$(13) \quad C_\alpha = \mathbb{E}(|\Re(g_1)|^\alpha)^{-1/\alpha} \left( \frac{1}{2\pi} \int_0^\pi |\cos(x)|^\alpha dx \right)^{1/\alpha} \left( \int_0^{+\infty} \frac{\sin(x)}{x^\alpha} dx \right)^{-1/\alpha}.$$

**Remark 4.1.** *According to Proposition 4.1, taking  $\alpha \in (0, 2)$ , the random measure*

$$\Lambda_\alpha(d\xi) = C_\alpha \sum_{n=1}^{+\infty} T_n^{-1/\alpha} m(\xi_n)^{-1/\alpha} g_n \delta_{\xi_n}(d\xi)$$

is a complex isotropic  $\alpha$ -stable random measure.

*Proof.* Let  $V_n = m(\xi_n)^{-1/\alpha} h(\xi_n) g_n$ . Then,  $V_n$ ,  $n \geq 1$ , are i.i.d. isotropic complex random variables. By Lemma 4.1 in [15],  $Y^h$  converges almost surely and

$$\forall z \in \mathbb{C}, \mathbb{E} \left( \exp \left( i \Re \left( \bar{z} Y^h \right) \right) \right) = \exp \left( -\sigma^\alpha |z|^\alpha \right)$$

with

$$\sigma^\alpha = \mathbb{E}(|\Re(V_1)|^\alpha) \int_0^{+\infty} \frac{\sin(x)}{x^\alpha} dx.$$

Since  $g_1$  is invariant by rotation and independent with  $\xi_1$ ,

$$\mathbb{E}(|\Re(V_1)|^\alpha) = \mathbb{E} \left( m(\xi_1)^{-1} |h(\xi_1)|^\alpha \right) \mathbb{E}(|\Re(g_1)|^\alpha) = \mathbb{E}(|\Re(g_1)|^\alpha) \int_{\mathbb{R}^d} |h(\xi)|^\alpha d\xi.$$

Moreover, by definition of an isotropic  $\alpha$ -stable random stable measure (see [27]),

$$\forall z \in \mathbb{C}, \mathbb{E} \left( \exp \left( i \Re \left( \bar{z} \int_{\mathbb{R}^d} h(\xi) M(d\xi) \right) \right) \right) = \exp \left( -c_\alpha^\alpha(h) |z|^\alpha \right)$$

with  $c_\alpha^\alpha(h) = \left( \frac{1}{2\pi} \int_0^\pi |\cos(x)|^\alpha dx \right) \int_{\mathbb{R}^d} |h(\xi)|^\alpha d\xi$ . Therefore, we have

$$C_\alpha Y^h \stackrel{(d)}{=} \int_{\mathbb{R}^d} h(\xi) W_\alpha(d\xi)$$

where  $C_\alpha$  is defined by (13), which concludes the proof.  $\square$

From the previous proposition, we deduce the following statement which is the main series representation we use in our investigation.

**Proposition 4.2.** *Let  $\alpha \in (0, 2)$ . For every  $x \in \mathbb{R}^d$ , the series*

$$(14) \quad Y_\alpha(x) = C_\alpha \Re \left( \sum_{n=1}^{+\infty} T_n^{-1/\alpha} m(\xi_n)^{-1/\alpha} f(x, \xi_n) g_n \right),$$

where  $C_\alpha$  is defined by (13), converges almost surely. Furthermore,

$$\left\{ Y_\alpha(x) : x \in \mathbb{R}^d \right\} \stackrel{(fdd)}{=} \left\{ X_\alpha(x) : x \in \mathbb{R}^d \right\}.$$

*Proof.* From Proposition 4.1, for any  $x \in \mathbb{R}^d$ , the convergence of the series follows from the fact that  $f(x, \cdot) \in L^\alpha(\mathbb{R}^d)$ . The equality in distribution between  $X_\alpha$  and  $Y_\alpha$  is obtained by linearity of both fields.  $\square$

Using LePage representation (14) of  $X_\alpha$  and the estimates given in Section 3, we give an upper bound for the modulus of continuity of  $X_\alpha$  and obtain the critical Hölder regularity of its sample paths in the next section.

## 5. HÖLDER REGULARITY AND HAUSDORFF DIMENSION

Throughout this section we fix  $K$  a compact set of  $\mathbb{R}^d$  and investigate the Hölder regularity of the sample paths of  $X_\alpha$  on  $K$ , with  $X_\alpha$  the harmonizable operator scaling stable random field defined by (3).

Let us recall that for the Gaussian case  $\alpha = 2$ , according to Theorem 5.4 of [6], the Hölder regularity of  $X_2$  depends on the subspaces  $(W_j)_{1 \leq j \leq m}$  defined by (9) and associated to the eigenvalues of  $E$ . More precisely, Theorem 5.4 of [6] implies that, when restricted to the subspace  $W_j$ , the Gaussian random field  $\{X_2(x); x \in W_j\}$  admits  $H_j$  as critical Hölder exponent. This follows from the fact that the regularity of  $X_2$  is determined by the regularity of  $\tau_E$  around 0, which is given by  $H_j$  according to (10). Here, we give an upper bound for the modulus of continuity of  $X_\alpha$  in the general case  $\alpha \in (0, 2]$ . Then we prove that the critical Hölder exponents are the same than in the Gaussian case  $\alpha = 2$ . Let us state our main result.



**Theorem 5.1.** *Let  $\alpha \in (0, 2)$ . There exists a modification  $X_\alpha^*$  of  $X_\alpha$  on  $K$  such that*

$$(15) \quad \lim_{\delta \downarrow 0} \sup_{\substack{x, y \in K \\ \|x - y\| \leq \delta}} \frac{|X_\alpha^*(x) - X_\alpha^*(y)|}{\tau_E(x - y) |\log \tau_E(x - y)|^{1/\alpha + 1/2 + \varepsilon}} = 0 \text{ a.s.}$$

for any  $\varepsilon > 0$ .

This result was proved in the case of harmonizable self-similar processes in [14], e.g. in the case of Example 2.1 with  $d = 1$ . The main idea is to use the LePage series representation (14) where  $g_n$ ,  $n \geq 1$ , are Gaussian complex isotropic random variables. Furthermore, it remains to choose the density distribution  $m$  of the  $\xi_n$ . In [14], the authors choose

$$m(\xi) = \frac{c_\eta}{|\xi| |\log |\xi||^{1+\eta}}, \quad \xi \in \mathbb{R} \setminus \{0\}$$

where  $c_\eta > 0$ . A straightforward generalization in higher dimension  $d$  leads to choose

$$m(\xi) = \frac{c_\eta}{\|\xi\|^d |\log \|\xi\||^{1+\eta}}, \quad \xi \in \mathbb{R}^d \setminus \{0\}.$$

Remark that in this case (e.g. Example 2.1) the matrix  $E = I_d/H = E^t$  and that we can choose  $\|\cdot\|_{E^t} = \|\cdot\|$ . Then, using classical polar coordinates, we obtain that for  $x \neq 0$ ,

$$\tau_{E^t}(x) = \|x\|^H \text{ and } \ell_{E^t}(x) = \frac{x}{\|x\|}$$

and therefore

$$m(\xi) = \frac{c_\eta}{\tau_{E^t}(\xi)^q |\log \tau_{E^t}(\xi)|^{1+\eta}}$$

since  $q = \text{trace}(E) = d/H$ . Then we choose this density in the general case. The advantage is that  $m$  only depends on the radial part  $\tau_{E^t}$ .

*Proof of Theorem 5.1.* We can assume without loss of generality that  $K = [0, 1]^d$ . According to Proposition 4.2 for every  $x \in \mathbb{R}^d$

$$Y_\alpha(x) = C_\alpha \Re \left( \sum_{n=1}^{+\infty} T_n^{-1/\alpha} m(\xi_n)^{-1/\alpha} f(x, \xi_n) g_n \right)$$

converges almost surely and  $Y_\alpha \stackrel{(fdd)}{=} X_\alpha$ . As already mentioned, we assume that  $g_n$ ,  $n \geq 1$  are Gaussian complex isotropic random variables and that the density distribution of  $\xi_n$  is defined by

$$m(\xi) = \frac{c_\eta}{\tau_{E^t}(\xi)^q |\log \tau_{E^t}(\xi)|^{1+\eta}}, \quad \xi \in \mathbb{R}^d \setminus \{0\},$$

where  $\eta > 0$  and  $c_\eta$  is chosen such that  $\int_{\mathbb{R}^d} m(\xi) d\xi = 1$ . In particular, conditionally to  $(T_n, \xi_n)_n$ ,  $Y_\alpha(x)$  is a real-valued Gaussian random variable.

As in the proof of Kolmogorov-Centsov Theorem (see [11]), we first prove that almost surely for  $\tau_E(x_k - x_{k'})$  small enough,

$$|Y_\alpha(x_k) - Y_\alpha(x_{k'})| \leq C \tau_E(x_k - x_{k'}) |\log \tau_E(x_k - x_{k'})|^{1/\alpha + 1/2 + \varepsilon}.$$

where  $(x_k)_k$  is some countable dense sequence of  $K$ . Then,  $X_\alpha$  satisfies the same property. Finally, we give a modification  $X_\alpha^*$  of  $X_\alpha$  for which (15) holds. In the first step, we construct the sequence  $(x_k)_k$  we use.

**Step 1.** For  $k \in \mathbb{N} \setminus \{0\}$  let us choose  $\nu_k \in \mathbb{N} \setminus \{0\}$  the smallest integer such that

$$c_2 d^{H_m/2} 2^{-\nu_k H_m} |\nu_k \log 2|^{(l-1)H_m} \leq 2^{-k},$$

where  $c_2$  and  $l$  are given by Corollary 3.4 for  $r = 1/2$ . Remark that by definition,  $\nu_k \leq \nu_{k+1}$ . Up to change  $c_2$  in Proposition 3.4, we can assume that

$$c_2 d^{H_m/2} 2^{-H_m} |\log 2|^{(l-1)H_m} > 1,$$

which implies that  $\nu_k > 1$  for every  $k$ . Then, since  $1 \leq \nu_k - 1 \leq \nu_k$ ,

$$c_2 d^{H_m/2} 2^{-(\nu_k-1)H_m} |(\nu_k - 1) \log 2|^{(l-1)H_m} > 2^{-k}$$

and we have

$$(16) \quad 2^{-k} \left(2\sqrt{d}\right)^{-H_m} c_2^{-1} < \left(2^{-\nu_k} (\nu_k \log 2)^{l-1}\right)^{H_m} \leq 2^{-k} \left(\sqrt{d}\right)^{-H_m} c_2^{-1}.$$

Let us remark that  $(\nu_k)_{k \geq 1}$  is an increasing sequence and then that  $\nu_k \geq k$  for every  $k$ . Furthermore, taking the logarithm of (16), one easily proves that

$$\lim_{k \rightarrow +\infty} \frac{k}{\nu_k} = H_m,$$

which implies  $\nu_k = O(k)$ .

For every  $k \in \mathbb{N} \setminus \{0\}$  and  $j = (j_1, \dots, j_d) \in \mathbb{Z}^d$  we set

$$x_{k,j} = \frac{j}{2^{\nu_k}}, \quad \mathcal{D}_k = \left\{x_{k,j} : j \in \mathbb{Z}^d \cap [0, 2^{\nu_k}]^d\right\} \text{ and } N_k = \text{card } \mathcal{D}_k = (2^{\nu_k} + 1)^d.$$

Then  $\mathcal{D}_k$  is a  $2^{-k}$  net of  $K$  for  $\tau_E$  in the sense that for any  $x \in K$  one can find  $x_{k,j} \in \mathcal{D}_k$  such that  $\tau_E(x - x_{k,j}) \leq 2^{-k}$ . Actually, by Proposition 3.4, it is sufficient to choose  $j$  such that  $j_i \leq 2^{\nu_k} x_i < j_i + 1$  for  $1 \leq i \leq d$ .

Let us remark that the sequence  $(\mathcal{D}_k)_k$  is increasing and set  $\mathcal{D} = \bigcup_{k=1}^{+\infty} \mathcal{D}_k$ .

**Step 2.** Almost surely, for any  $x, y \in \mathcal{D}$

$$Y_\alpha(x) - Y_\alpha(y) = C_\alpha \Re \left( \sum_{n=1}^{+\infty} T_n^{-1/\alpha} m(\xi_n)^{-1/\alpha} (f(x, \xi_n) - f(y, \xi_n)) g_n \right),$$

where  $C_\alpha$  is defined by (13). Since the sequences  $(T_n)_n$ ,  $(\xi_n)_n$  and  $(g_n)_n$  are independent and  $(g_n)_n$  is a sequence of i.i.d. Gaussian complex isotropic random variables

$$R(x, y) = \sum_{n=1}^{+\infty} T_n^{-1/\alpha} m(\xi_n)^{-1/\alpha} (f(x, \xi_n) - f(y, \xi_n)) g_n$$

is a Gaussian isotropic complex random variable conditionally to  $(T_n, \xi_n)_n$ . Remark that  $Y_\alpha(x) - Y_\alpha(y) = C_\alpha \Re(R(x, y))$  almost surely. Therefore, conditionally to  $(T_n, \xi_n)_n$ ,  $Y_\alpha(x) - Y_\alpha(y)$  is a real centered Gaussian random variable with variance

$$\begin{aligned} v^2((x, y) | (T_n, \xi_n)_n) &= \frac{C_\alpha^2}{2} \mathbb{E} \left( |R(x, y)|^2 | (T_n, \xi_n)_n \right) \\ &= \frac{C_\alpha^2}{2} \mathbb{E} \left( |g_1|^2 \right) \sum_{n=1}^{+\infty} T_n^{-2/\alpha} m(\xi_n)^{-2/\alpha} |f(x - y, \xi_n)|^2, \end{aligned}$$

since  $|f(x, \xi_n) - f(y, \xi_n)| = |f(x - y, \xi_n)|$ .

We consider the set

$$E_{i,j}^k = \left\{ \omega : |Y_\alpha(x_{k,i}) - Y_\alpha(x_{k,j})| > v((x_{k,i}, x_{k,j}) | (T_n, \xi_n)_n) \varphi(\tau_E(x_{k,i} - x_{k,j})) \right\},$$

where, as in [13],

$$\varphi(t) = \sqrt{2C_\varphi d \log \frac{1}{t}}, \quad t > 0$$

and  $C_\varphi > 0$  will be chosen later. Then, for every  $(k, i, j)$ ,

$$\mathbb{P} \left( E_{i,j}^k \right) = \mathbb{E} \left( \mathbb{E} \left( \mathbf{1}_{E_{i,j}^k} | (T_n, \xi_n)_n \right) \right).$$

We give in the following an upper bound of this probability for well chosen  $(k, i, j)$ . Note that if  $Z$  is a real centered Gaussian random variable with variance 1, we have

$$\mathbb{E} \left( \mathbf{1}_{E_{i,j}^k} | (T_n, \xi_n)_n \right) = \mathbb{P}(|Z| > \varphi(\tau_E(x_{k,i} - x_{k,j}))) \text{ almost surely.}$$

Let us choose  $\delta \in (0, 1)$  and set for  $k \in \mathbb{N} \setminus \{0\}$ ,  $\delta_k = 2^{-(1-\delta)k}$  and

$$I_k = \left\{ (i, j) \in \mathbb{Z}^d \cap [0, 2^{\nu_k}]^d : \tau_E(x_{k,i} - x_{k,j}) \leq \delta_k \right\}.$$

For every  $(i, j) \in I_k$ , since  $\varphi$  is a decreasing function

$$\mathbb{P}(|Z| > \varphi(\tau_E(x_{k,i} - x_{k,j}))) \leq \mathbb{P}(|Z| > \varphi(\delta_k)).$$

Then, we recall that

$$\forall u \geq 0, \mathbb{P}(Z > u) \leq \frac{e^{-u^2/2}}{\sqrt{2\pi u}}.$$

Therefore, for every  $k \in \mathbb{N} \setminus \{0\}$  and  $(i, j) \in I_k$ ,

$$\mathbb{P}\left(E_{i,j}^k\right) \leq \sqrt{\frac{2}{\pi}} \frac{e^{-\varphi^2(\delta_k)/2}}{\varphi(\delta_k)} = \frac{2^{-(1-\delta)k C_\varphi d}}{\sqrt{2 C_\varphi d (1-\delta) k \log 2}}.$$

Hence,

$$\sum_{k=1}^{\infty} \sum_{(i,j) \in I_k} \mathbb{P}\left(E_{i,j}^k\right) \leq \frac{1}{\sqrt{2 C_\varphi d (1-\delta) \log 2}} \sum_{k=1}^{+\infty} 2^{-(1-\delta)k C_\varphi d} \text{card } I_k.$$

Since  $\nu_k = O(k)$ , the lower bounds of (16) and Corollary 3.4 leads to

$$\text{card} \left\{ j \in \mathbb{Z}^d \cap [0, 2^{\nu_k}]^d : (i, j) \in I_k \right\} = O\left(\delta_k^{d/H_1} 2^{dk/H_m} k^{2d(l-1)}\right),$$

for any  $i \in \mathbb{Z}^d \cap [0, 2^{\nu_k}]^d$ . Then one can find a finite constant  $C > 0$  such that

$$\sum_{k=1}^{\infty} \sum_{(i,j) \in I_k} \mathbb{P}\left(E_{i,j}^k\right) \leq \frac{C}{\sqrt{C_\varphi (1-\delta)}} \sum_{k=1}^{\infty} k^{3d(l-1)} 2^{-kd\left(-\frac{2}{H_m} + \frac{1-\delta}{H_1} + (1-\delta)C_\varphi\right)},$$

which is finite for  $C_\varphi > \frac{2}{H_m} - \frac{1}{H_1}$  and  $\delta$  small enough. By the Borel-Cantelli Lemma, almost surely there exists an integer  $k^*(\omega)$  such that for every  $k \geq k^*(\omega)$ ,

$$|Y_\alpha(x) - Y_\alpha(y)| \leq v((x, y) | (T_n, \xi_n)_n) \varphi(\tau_E(x - y))$$

as soon as  $x, y \in \mathcal{D}_k$  with  $\tau_E(x - y) \leq \delta_k$ .

**Step 3.** As in [14] let us give an upper bound of

$$v^2((x, y) | (T_n, \xi_n)_n) = \frac{C_\alpha^2}{2} \mathbb{E}\left(|g_1|^2\right) \sum_{n=1}^{+\infty} T_n^{-2/\alpha} m(\xi_n)^{-2/\alpha} |f(x - y, \xi_n)|^2$$

with respect to  $\tau_E(x - y)$ . By definition of  $f$

$$v^2((x, y) | (T_n, \xi_n)_n) \leq \frac{C_\alpha^2}{2} \mathbb{E}\left(|g_1|^2\right) \sigma^2(\tau_E(x - y)),$$

where for all  $h > 0$

$$\sigma^2(h) = \sum_{n=1}^{+\infty} T_n^{-2/\alpha} m(\xi_n)^{-2/\alpha} \min\left(M_E \left\| h^{E^t} \xi_n \right\|, 2\right)^2 \psi(\xi)^{-2-2q/\alpha},$$

with  $M_E$  given by (6). For the sake of clearness we postpone the proof of the control of  $\sigma^2(h)$  in Appendix and state it in the following lemma.

**Lemma 5.2.** *For any  $\gamma \in (0, 1)$  there exists a finite constant  $c > 0$  such that*

$$\mathbb{E}(\sigma^2(h) | (T_n)_n) \leq c \sum_{n=1}^{+\infty} T_n^{-2/\alpha} h^2 |\log h|^{(1+\eta)(2/\alpha-1)} \text{ almost surely}$$

as soon as  $h \leq 1 - \gamma$ .

Following [14] let us denote

$$b(h) = h|\log h|^{(1+\eta)/\alpha}.$$

Then by Lemma 5.2,

$$\mathbb{E}\left(\sum_{k=1}^{+\infty} \frac{\sigma^2(2^{-k})}{b^2(2^{-k})} \middle| (T_n)_n\right) < +\infty.$$

Therefore by independence of  $(T_n)_n$  and  $(\xi_n)_n$ , almost surely

$$\lim_{k \rightarrow +\infty} \frac{\sigma^2(2^{-k})}{b^2(2^{-k})} = 0.$$

Up to change the Euclidean norm  $\|\cdot\|$  by the equivalent norm  $\|\cdot\|_{E^t}$  defined in Lemma 6.1.5 of [22] the map  $h \mapsto \|h^{E^t} \xi\|$  is increasing and so is  $\sigma^2$ . Also, one can conclude, as in [14], that almost surely

$$\lim_{h \rightarrow 0} \frac{\sigma^2(h)}{b^2(h)} = 0.$$

Therefore, up to change  $k^*$  one can assume that for every  $k \geq k^*(\omega)$ , for every  $x, y \in \mathcal{D}_k$ ,

$$(17) \quad |Y_\alpha(x) - Y_\alpha(y)| \leq \sqrt{2dC_\varphi} \tau_E(x-y) |\log \tau_E(x-y)|^{(1+\eta)/\alpha+1/2}.$$

as soon as  $\tau_E(x-y) \leq \delta_k$ . Let

$$\Omega^* = \bigcup_{n=1}^{+\infty} \bigcap_{k \geq n} \bigcap_{\substack{x, y \in \mathcal{D}_k \\ \tau_E(x-y) \leq \delta_k}} \left\{ |X_\alpha(x) - X_\alpha(y)| \leq \sqrt{2dC_\varphi} \tau_E(x-y) |\log \tau_E(x-y)|^{(1+\eta)/\alpha+1/2} \right\}$$

Since  $X_\alpha$  and  $Y_\alpha$  have the same finite dimensional margins  $\mathbb{P}(\Omega^*) = 1$ .

**Step 4.** Let  $\omega \in \Omega^*$ . By Step 3 there exists  $k^*(\omega) \geq 1$  such that  $X_\alpha$  satisfies (17) for  $k \geq k^*(\omega)$ ,  $x, y \in \mathcal{D}_k$  and  $\tau_E(x-y) \leq \delta_k$ .

Let us recall that by Lemma 2.2 of [6], there exists  $K_E \geq 1$  such that for all  $x, y \in \mathbb{R}^d$

$$\tau_E(x+y) \leq K_E (\tau_E(x) + \tau_E(y)).$$

Let us denote  $F(h) = \sqrt{2dC_\varphi} h |\log h|^{(1+\eta)/\alpha+1/2}$  and choose  $k_0 \in \mathbb{N}$  such that  $2^{k_0} \delta_{k_0+1} > 3K_E^2$  and  $F$  is increasing on  $(0, \delta_{k_0}]$ . Up to change  $k^*(\omega)$ , we can assume that  $k^*(\omega) \geq k_0$ .

Let  $x, y \in \mathcal{D}$  with  $x \neq y$  such that  $3K_E^2 \tau_E(x-y) \leq \delta_{k^*(\omega)}$ . Then there exists a unique  $k \geq k^*(\omega)$  such that  $\delta_{k+1} < 3K_E^2 \tau_E(x-y) \leq \delta_k$ . Since  $x, y \in \mathcal{D}$ , there exists  $n \geq k+1$  such that  $x, y \in \mathcal{D}_n$ . Moreover, by Step 1, for  $j = k, \dots, n-1$ , we can choose  $x^{(j)}, y^{(j)} \in \mathcal{D}_j$  such that

$$\tau_E(x - x^{(j)}) \leq 2^{-j} \text{ and } \tau_E(y - y^{(j)}) \leq 2^{-j}.$$

By construction  $\tau_E(x^{(k)} - y^{(k)}) \leq K_E^2 (\tau_E(x-y) + 22^{-k})$ . Let us point out that since  $k \geq k_0$ ,  $2^k \delta_{k+1} \geq 2^{k_0} \delta_{k_0+1} > 3K_E^2$ . Therefore, one easily sees that

$$\tau_E(x^{(k)} - y^{(k)}) \leq 3K_E^2 \tau_E(x-y).$$

Since  $3K_E^2 \tau_E(x-y) \leq \delta_k$  we obtain by Step 3 on the one hand that

$$\left| X_\alpha(x^{(k)}) - X_\alpha(y^{(k)}) \right| \leq F\left(\tau_E(x^{(k)} - y^{(k)})\right).$$

On the other hand we can write

$$X_\alpha(x) - X_\alpha(x^{(k)}) = \sum_{j=k}^{n-1} \left( X_\alpha(x^{(j+1)}) - X_\alpha(x^{(j)}) \right)$$

with  $\tau_E(x^{(j+1)} - x^{(j)}) \leq 3K_E^2 2^{-(j+1)} \leq \delta_{j+1}$  since  $j \geq k_0$ . Moreover, note that  $x^{(j)} \in \mathcal{D}_j \subset \mathcal{D}_{j+1}$  and then by Step 3

$$\left| X_\alpha(x) - X_\alpha(x^{(k)}) \right| \leq \sum_{j=k}^{n-1} F\left(\tau_E(x^{(j+1)} - x^{(j)})\right) \leq CF(\delta_{k+1}),$$

where  $C = \sum_{j=0}^{+\infty} (j+1)^{(1+\eta)/\alpha+1/2} \delta_j < +\infty$ . Using similar computations for  $X_\alpha(y) - X_\alpha(y^{(k)})$ , we obtain that

$$\begin{aligned} |X_\alpha(x) - X_\alpha(y)| &\leq F\left(\tau_E(x^{(k)} - y^{(k)})\right) + 2CF(\delta_{k+1}) \\ &\leq (1+2C)F(3K_E^2\tau_E(x-y)). \end{aligned}$$

Then one can find a constant  $C > 0$  such that for  $3K_E^2\tau_E(x-y) \leq \delta_{k^*(\omega)}$

$$(18) \quad |X_\alpha(x) - X_\alpha(y)| \leq C\tau_E(x-y)|\log \tau_E(x-y)|^{(1+\eta)/\alpha+1/2}.$$

We now give a modification of  $X_\alpha$ . For  $x \in \mathcal{D}$ , we set

$$X_\alpha^*(x)(\omega) = X_\alpha(x)(\omega).$$

For  $x \in K$  let  $x^{(n)} \in \mathcal{D}$  such that  $\lim_{n \rightarrow +\infty} x^{(n)} = x$ . In view of (18),  $(X_\alpha^*(x^{(n)})(\omega))_n$  is a Cauchy sequence and then converges. We set

$$X_\alpha^*(x)(\omega) = \lim_{n \rightarrow +\infty} X_\alpha^*(x^{(n)})(\omega).$$

Remark that this limit does not depend on the choice of  $(x^{(n)})$ . Moreover, since  $X_\alpha$  is stochastically continuous,  $X_\alpha^*$  is a modification of  $X_\alpha$ .

By continuity of  $\tau_E$ , we easily see that

$$\left| X_\alpha^*(x)(\omega) - X_\alpha^*(x')(\omega) \right| \leq C\tau_E(x-y)|\log \tau_E(x-y)|^{(1+\eta)/\alpha+1/2}$$

as soon as  $3K_E^2\tau_E(x-y) < \delta_{k^*(\omega)}$ , which concludes the proof.  $\square$

Following the same lines as the proof of Theorem 5.1 we obtain a similar result in the Gaussian case ( $\alpha = 2$ ) for more general fields. Let us remark that  $Y_\alpha$  is not defined for  $\alpha = 2$ . However, in Step 2 of the proof, let us replace  $Y_\alpha$  by  $X$  a centered Gaussian random field and  $v^2((x, y) | (T_n, \xi_n)_n)$  by the variance of  $X(x) - X(y)$

$$v^2((x, y)) = \mathbb{E}\left((X(x) - X(y))^2\right).$$

Furthermore let us replace Step 3 by the assumption that for some  $\beta \in \mathbb{R}$  and  $\delta > 0$  there exists a finite constant  $C > 0$  such that for  $x, y \in K$  with  $\tau_E(x-y) \leq \delta$

$$(19) \quad \mathbb{E}\left((X(x) - X(y))^2\right) \leq C\tau_E(x-y)^2|\log \tau_E(x-y)|^\beta.$$

Then Step 1, Step 2 and Step 4 yields the following proposition.

**Proposition 5.3.** *Let  $X$  be a centered Gaussian random field satisfying (19). There exists a modification  $X^*$  of  $X$  on  $K$  such that*

$$(20) \quad \lim_{\delta \downarrow 0} \sup_{\substack{x, y \in K \\ \|x-y\| \leq \delta}} \frac{|X^*(x) - X^*(y)|}{\tau_E(x-y)|\log \tau_E(x-y)|^{1/2+\beta+\varepsilon}} = 0 \text{ a.s.}$$

for any  $\varepsilon > 0$ .

Let us point out that if  $X_2$  is an operator scaling Gaussian random field as defined in [6], then

$$\mathbb{E}\left((X_2(x) - X_2(y))^2\right) = \tau_E(x - y)^2 \mathbb{E}\left(X_2(\ell_E(x - y))^2\right),$$

and  $X_2$  satisfies (19) with  $\beta = 0$  by (5.2) of [6]. Therefore this result is more precise than one could expect from the Theorem 5.1, replacing  $\alpha$  by 2.

Let us also mention that Marianne Clausel gives a different proof of a similar result for some Gaussian operator scaling random fields with stationary increments in [8].

Now, as in [6], we are looking for global and directional Hölder critical exponents of the harmonizable stable random field  $X_\alpha$ . These exponents have been introduced in [7] in the Gaussian realm but can be defined for any random field. Following Definition 5.1 of [6],  $H \in (0, 1)$  is said to be the Hölder critical exponent of a random field  $(X(x))_{x \in \mathbb{R}^d}$  if there exists a modification  $X^*$  of  $X$  such that for any  $s \in (0, H)$ , the sample paths of  $X^*$  satisfy almost surely a uniform Hölder condition of order  $s$  on  $K$ , that is there exists a finite positive random variable  $A$  such that almost surely

$$(21) \quad |X^*(x) - X^*(y)| \leq A \|x - y\|^s \quad \text{for all } x, y \in K$$

while for any  $s \in (H, 1)$ , almost surely (21) fails. Note that the Hölder critical exponent, if exists, is well defined since any continuous modification of  $X$  and  $X^*$  are indistinguishable. Moreover, according to Definition 5.3 of [6] we say that  $X$  admits  $H(u)$  as directional regularity in direction  $u \in S^{d-1}$ , with  $S^{d-1}$  the Euclidean unit sphere, if the process  $(X(tu))_{t \in \mathbb{R}}$  admits  $H(u)$  as Hölder critical exponent on  $K \cap \mathbb{R}u$ .

For all  $j = 1, \dots, m$  we set  $K_j = K \cap \bigoplus_{k=1}^j W_k$ . Let us remark that  $K_m = K$ .

**Corollary 5.4.** *Let  $\alpha \in (0, 2]$ . There exists a modification  $X_\alpha^*$  of  $X_\alpha$  on  $K$  such that for all  $j = 1, \dots, m$*

$$\lim_{\delta \downarrow 0} \sup_{\substack{x, y \in K_j \\ \|x - y\| \leq \delta}} \frac{|X_\alpha^*(x) - X_\alpha^*(y)|}{\|x - y\|^{H_j} |\log \|x - y\||^{H_j(p_j - 1) + \beta + 1/2 + \varepsilon}} = 0 \quad a.s.$$

for any  $\varepsilon > 0$ , where  $p_j = \max_{1 \leq k \leq j} l_k$ ,  $\beta = 1/\alpha$  if  $\alpha \neq 2$  and  $\beta = 0$  if  $\alpha = 2$ .

*Proof.* It follows from Theorem 5.1 and Corollary 3.3, since  $a_j \leq a_d$  for any  $j = 1 \dots d$ .  $\square$

**Corollary 5.5.** *Let  $\alpha \in (0, 2]$ . The random field  $X_\alpha^*$  has locally  $H$ -Hölder sample paths on  $\mathbb{R}^d$  for every  $H \in (0, H_m)$ .*

Now let us give the directional and global Hölder critical exponents of  $X_\alpha$ .

**Proposition 5.6.** *The random field  $X_\alpha$  admits  $H_m$  as Hölder critical exponent.*

*Moreover, for any  $j = 1, \dots, m$ , for any direction  $u \in W_j$ , the field  $X_\alpha$  admits  $H_j$  as directional regularity in the direction  $u$ .*

*Proof.* For  $Z$  a real SaS random variable we let

$$\|Z\|_\alpha = (-\log(\mathbb{E}(\exp(iZ))))^{1/\alpha}.$$

Then, for any  $x, y \in \mathbb{R}^d$ ,

$$\|X_\alpha^*(x) - X_\alpha^*(y)\|_\alpha = C_\alpha(\ell_E(x - y)) \tau_E(x - y)$$

where for all  $\theta \in S_E$

$$C_\alpha(\theta) = \left( c_\alpha \int_{\mathbb{R}^d} \left| e^{i\langle \theta, \xi \rangle} - 1 \right|^\alpha \psi(\xi)^{-\alpha - q} d\xi \right)^{1/\alpha} \quad \text{and} \quad c_\alpha = \frac{1}{2\pi} \int_0^\pi |\cos(t)|^\alpha dt.$$

From Lebesgue's Theorem, the function  $C_\alpha$  is continuous on the compact set  $S_E$  with positive values. Let us denote  $m_\alpha = \min_{\theta \in S_E} C_\alpha(\theta) > 0$ . According to (10) in Corollary 3.4, for any  $j = 1, \dots, m$  and  $u$  a direction in  $W_j$ ,

$$\|X_\alpha^*(tu) - X_\alpha^*(su)\|_\alpha \geq m_\alpha c_1 |t - s|^{H_j} |\log |t - s||^{-(l_j - 1)H_j}.$$

Therefore, for any  $s > H_j$ , it implies that  $\frac{X_\alpha^*(tu) - X_\alpha^*(su)}{|t-s|^s}$  is almost surely unbounded as  $|t-s| \downarrow 0$  so (21) fails almost surely on  $K \cap \mathbb{R}u$ .

Moreover, Corollary 5.4 implies that  $(X_\alpha^*(tu))_{t \in \mathbb{R}}$  satisfies (21) on  $K \cap \mathbb{R}u$  for any  $s < H_j$  and thus  $H_j$  is the directional regularity of  $X_\alpha$  in the direction  $u$ .

Moreover, one can find a direction  $u \in S^{d-1}$  in which almost surely  $(X_\alpha^*(tu))_{t \in \mathbb{R}}$  does not satisfy (21) on  $K \cap \mathbb{R}u$  for any  $s > H_m$ . Therefore, almost surely  $(X_\alpha^*(x))_{x \in \mathbb{R}^d}$  can not satisfy (21) on  $K$  for any  $s > H_m$ . Then, by Corollary 5.5  $X_\alpha$  admits  $H_m$  as Hölder critical exponent.  $\square$

**Remark 5.1.** In the diagonalizable case (see Example 2.2), the  $W_j$  are the eigenspaces associated with the eigenvalues of  $E$ . In particular, for  $\theta_j$  an eigenvector associated with the eigenvalue  $\lambda_j = a_j$ , the critical Hölder exponent in direction  $\theta_j$  is  $H_j = 1/a_j$ .

Proposition 5.6 compared to Theorem 5.4 of [6] shows that the operator scaling stable field, defined through an harmonizable representation share the same sample paths properties as the Gaussian ones. Therefore it is natural to have also the same result of Theorem 5.6 [6] for the box- and the Hausdorff-dimensions of their graphs on a compact set. We also refer to Falconer [9] for the definitions and properties of box- and the Hausdorff-dimension and keep the notations of [6]. More precisely, we fix a compact set  $K \subset \mathbb{R}^d$  and consider  $\mathcal{G}(X_\alpha^*)(\omega) = \{(x, X_\alpha^*(x)(\omega)); x \in K\}$  the graph of a realization of the field  $X_\alpha^*$  over the compact  $K$ . We denote  $\dim_{\mathcal{H}}\mathcal{G}(X_\alpha^*)$ , resp  $\dim_{\mathcal{B}}\mathcal{G}(X_\alpha^*)$ , the Hausdorff-dimension and the box-dimension of  $\mathcal{G}(X_\alpha^*)$ , respectively.

**Proposition 5.7.** *Almost surely*

$$\dim_{\mathcal{H}}\mathcal{G}(X_\alpha^*) = \dim_{\mathcal{B}}\mathcal{G}(X_\alpha^*) = d + 1 - H_m.$$

*Proof.* The proof is very similar to those of Theorem 5.6 [6]. It also uses same kinds of arguments as in [4]. For sake of completeness we recall the main ideas. Corollary 5.5 allows as usual to state the upper bound

$$\dim_{\mathcal{H}}\mathcal{G}(X_\alpha^*) \leq \overline{\dim_{\mathcal{B}}}\mathcal{G}(X_\alpha^*) \leq d + 1 - H_m, \text{ a.s.}$$

where  $\overline{\dim_{\mathcal{B}}}$  denotes the upper box-dimension. The lower bound will also follows from Frostman criterion (Theorem 4.13 (a) in [9]). One has to prove that the integral  $I_s$

$$I_s = \int_{K \times K} \mathbb{E} \left[ ((X_\alpha^*(x) - X_\alpha^*(y))^2 + \|x - y\|^2)^{-s/2} \right] dx dy,$$

is finite to get that almost surely  $\dim_{\mathcal{H}}\mathcal{G}(X_\alpha^*) \geq s$ . In our case, the fundamental lemma of [3] allows us to write this integral using the characteristic function of the S $\alpha$ S field  $X_\alpha^*$ . Actually, when one remarks that, using Fourier-inversion,  $(\xi^2 + 1)^{-s/2} = \frac{1}{2\pi} \int_{\mathbb{R}} e^{i\xi t} f_s(t) dt$ , where  $f_s \in L^\infty(\mathbb{R}) \cap L^1(\mathbb{R})$ , one gets

$$I_s = \int_{K \times K} \left( \frac{1}{2\pi} \|x - y\|^{-s} \int_{\mathbb{R}} e^{-|t|^\alpha \frac{\|X_\alpha^*(x) - X_\alpha^*(y)\|_\alpha^\alpha}{\|x - y\|^\alpha}} f_s(t) dt \right) dx dy.$$

By a change of variables, as  $f_s \in L^\infty(\mathbb{R})$ , one can find  $C > 0$  such that

$$\begin{aligned} I_s &\leq C \int_{K \times K} \|x - y\|^{1-s} \|X_\alpha^*(x) - X_\alpha^*(y)\|_\alpha^{-1} dx dy \\ &\leq C m_\alpha^{-1} \int_{K \times K} \|x - y\|^{1-s} \tau_E(x - y)^{-1} dx dy, \end{aligned}$$

where  $m_\alpha = \min_{\theta \in S_E} \left( c_\alpha \int_{\mathbb{R}^d} |e^{i\langle \theta, \xi \rangle} - 1|^\alpha \psi(\xi)^{-\alpha-q} d\xi \right)^{1/\alpha}$  as introduced in the proof of Proposition 5.6.

Since  $\int_{K \times K} \|x - y\|^{1-s} \tau_E(x - y)^{-1} dx dy$  is proved to be finite as soon as  $s < d + 1 - H_m$  in [6],

$$\underline{\dim_{\mathcal{B}}}\mathcal{G}(X_\alpha^*) \geq \dim_{\mathcal{H}}\mathcal{G}(X_\alpha^*) \geq d + 1 - H_m \text{ a.s.}$$

and the proof is complete.  $\square$

Harmonizable operator scaling stable random fields share many properties with Gaussian operator random fields. In particular, they have locally Hölder sample paths and critical directional Hölder exponent depending on the directions. In the Gaussian case ( $\alpha = 2$ ), [6] establishes such properties in the framework of harmonizable and moving average Gaussian operator scaling random field. However, for stable laws, harmonizable and moving average representations do not have the same behavior as we see in the next section.

## 6. MOVING AVERAGE REPRESENTATION

Let us recall the definition of moving average operator scaling stable random fields introduced in [6]. Let  $0 < \alpha \leq 2$ . We consider  $M_\alpha(dy)$  an independently scattered  $S\alpha S$  random measure on  $\mathbb{R}^d$  with Lebesgue control measure, see [27] for details on such random measures. Let us recall that, as before,  $q = \text{trace}(E)$ . Let  $\varphi : \mathbb{R}^d \rightarrow [0, \infty)$  be a continuous  $E$ -homogeneous function. We assume moreover that there exists  $\beta > 1$  such that  $\varphi$  is  $(\beta, E)$ -admissible. According to Definition 2.7 of [6] it means that  $\varphi(x) \neq 0$  for  $x \neq 0$  and that for any  $0 < A < B$  there exists a constant  $C > 0$  such that, for  $A \leq \|y\| \leq B$ ,

$$(22) \quad |\varphi(x+y) - \varphi(y)| \leq C\tau_E(x)^\beta$$

holds for any  $\tau_E(x) \leq 1$ .

**Definition 6.1.** *Since  $\beta > 1$ , the  $\alpha$ -stable random field*

$$(23) \quad Z_\alpha(x) = \int_{\mathbb{R}^d} \left( \varphi(x-y)^{1-q/\alpha} - \varphi(-y)^{1-q/\alpha} \right) M_\alpha(dy), \quad x \in \mathbb{R}^d.$$

*is well defined and called moving average operator scaling stable random field.*

From Theorem 3.1 and Corollary 3.2 of [6], it is stochastically continuous, has stationary increments and satisfies the following operator scaling property

$$\forall c > 0, \left\{ Z_\alpha(c^E x); x \in \mathbb{R}^d \right\} \stackrel{(fdd)}{=} \left\{ cZ_\alpha(x); x \in \mathbb{R}^d \right\},$$

as the harmonizable field  $X_\alpha$ .

In the Gaussian case ( $\alpha = 2$ ), the variogramme of  $Z_2$  is similar to the one of the harmonizable field  $X_2$ . Then, [6] proves that  $Z_2$  and  $X_2$  admit the same critical Hölder sample paths properties. However, when  $\alpha \in (0, 2)$ , let us recall that moving average self-similar  $\alpha$ -stable random motions does not have in general continuous sample paths (see [27]). The next proposition states the same property for  $Z_\alpha$ .

**Proposition 6.1.** *Assume  $\alpha \in (0, 2)$  and  $d \geq 2$ . Then, the random field  $Z_\alpha$  is almost surely unbounded on every open ball.*

*Proof.* Let us remark that  $\varphi(0) = 0$  by continuity and  $E$ -homogeneity and  $q = \sum_{j=1}^d a_j > d > \alpha$ , as soon as  $d \geq 2$ . Then, for any  $U$  open set, since  $U^* = U \cap \mathbb{Q}^d$  is dense in  $U$ , for any  $y \in U$

$$f^*(U^*, y) = \sup_{x \in U^*} \left| \varphi(x-y)^{1-q/\alpha} - \varphi(-y)^{1-q/\alpha} \right| = +\infty.$$

Then  $\int_{\mathbb{R}^d} f^*(U^*, y)^\alpha dy = +\infty$  and the necessary condition for sample boundedness (10.2.14) of Theorem 10.2.3 p.450 of [27] fails. We conclude the proof by Corollary 10.2.4 of [27].  $\square$



## 7. APPENDIX

*Proof of lemma 3.2.* The lower bound is straightforward. Actually, for any  $t > 0$ ,  $t^\lambda$  is an eigenvalue of the matrix  $t^J$  and therefore  $t^a = |t^\lambda| \leq \|t^J\|$ .

Let us prove the upper bound. First, let us assume that  $J$  is a Jordan cell matrix of size  $l$ . In this case  $\lambda = a \in \mathbb{R}$  and

$$t^J = t^a \begin{pmatrix} 1 & 0 & \dots & 0 \\ \log t & 1 & 0 & \vdots \\ \vdots & \ddots & \ddots & 0 \\ \frac{(\log t)^{l-1}}{(l-1)!} & \dots & \log t & 1 \end{pmatrix}.$$

Let us recall that the norm defined for a matrix  $A = (a_{ij})_{1 \leq i, j \leq d}$  by  $\|A\|_\infty = \max_{1 \leq i \leq d} \sum_{j=1}^d |a_{ij}|$  is the subordinated norm of the infinite norm  $\|x\|_\infty = \max_{1 \leq i \leq d} |x_i|$  for  $x \in \mathbb{R}^d$ . By definition, we can deduce

that  $\|t^J\|_\infty = t^a \sum_{j=0}^{l-1} \frac{|\log t|^j}{j!}$ . Then,

$$\|t^J\| \leq \sqrt{l} \|t^J\|_\infty \leq \sqrt{l} t^a |\log t|^{l-1} \sum_{j=0}^{l-1} \frac{1}{j!}$$

for any  $t \in (0, e^{-1}] \cup [e, +\infty)$ . Therefore, for any  $t \in (0, e^{-1}] \cup [e, +\infty)$ , we have

$$\|t^J\| \leq \sqrt{l} e t^a |\log t|^{l-1}.$$

In the second case, let us assume that  $J$  is a block of the form (7) of size  $2l$  associated with the eigenvalue  $\lambda = a + ib$  for  $b \neq 0$ . Then  $t^J = t^a R(t)N(t)$  where

$$R(t) = \begin{pmatrix} R_b(t) & 0 & \dots & 0 \\ 0 & R_b(t) & 0 & \vdots \\ \vdots & \ddots & \ddots & 0 \\ 0 & \dots & 0 & R_b(t) \end{pmatrix} \text{ with } R_b(t) = \begin{pmatrix} \cos(b \log t) & -\sin(b \log t) \\ \sin(b \log t) & \cos(b \log t) \end{pmatrix},$$

and

$$N(t) = \begin{pmatrix} I_2 & 0 & \dots & 0 \\ N_1(t) & I_2 & 0 & \vdots \\ \vdots & \ddots & \ddots & 0 \\ N_{l-1}(t) & \dots & N_1(t) & I_2 \end{pmatrix} \text{ with } N_j(t) = \begin{pmatrix} \frac{|\log t|^j}{j!} & 0 \\ 0 & \frac{|\log t|^j}{j!} \end{pmatrix}.$$

Hence,

$$\|t^J\| \leq t^a \|R(t)\| \|N(t)\|.$$

Since  $R(t)$  is an orthogonal matrix,  $\|R(t)\| = 1$ . Furthermore,  $N(t)$  is a  $(2l) \times (2l)$  matrix and

$$\|N(t)\| \leq \sqrt{2l} \|N(t)\|_\infty = \sqrt{2l} \sum_{j=0}^{l-1} \frac{|\log t|^j}{j!}$$

Therefore, we also obtain that

$$\|t^J\| \leq \sqrt{2l} e t^a |\log t|^{l-1}$$

for any  $t \in (0, e^{-1}] \cup [e, +\infty)$ . □

*Proof of Proposition 3.4.* Let  $r \in (0, 1)$ . One can find  $r_E \in (0, r)$  such that for any  $\|x\| \leq r_E$  we have  $\tau_E(x) \leq e^{-1}$ . Let  $x \in \bigoplus_{k=j_0}^j W_k$  with  $\|x\| \leq r_E$ . Then  $x = \tau_E(x)^E \ell_E(x)$  and  $\ell_E(x) \in \bigoplus_{k=j_0}^j W_k$ .

We first establish the lower bound of Proposition 3.4. Let us write  $l_E(x) = \sum_{k=1}^m l_k(x)$  where each  $l_k(x) \in W_k$ . Let  $L_k$  be the coordinates of  $l_k(x)$  in the basis  $(f_{\sum_{i=1}^{k-1} \tilde{l}_{i+1}}, \dots, f_{\sum_{i=1}^k \tilde{l}_i})$  of  $W_k$ . Hence, by definition of  $P$ ,

$$P^{-1}l_E(x) = \begin{pmatrix} L_1 \\ \vdots \\ L_m \end{pmatrix} \text{ and } x = \tau_E(x)^E l_E(x) = P \begin{pmatrix} \tau_E(x)^{J_1} L_1 \\ \vdots \\ \tau_E(x)^{J_m} L_m \end{pmatrix}.$$

Since  $l_E(x) \in \bigoplus_{k=j_0}^j W_k$ ,  $L_k = 0$  for  $k \notin \{j_0, \dots, j\}$ ,

$$\|x\| \leq \|P\| \left( \sum_{k=j_0}^j \left\| \tau_E(x)^{J_k} L_k \right\|^2 \right)^{1/2} \leq \|P\| \left( \sum_{k=j_0}^j \left\| \tau_E(x)^{J_k} \right\|^2 \|L_k\|^2 \right)^{1/2}$$

By Lemma 3.2,

$$\|x\| \leq \sqrt{2}e \|P\| \left( \sum_{k=j_0}^j l_k \tau_E(x)^{2a_k} |\log \tau_E(x)|^{2(l_k-1)} \|L_k\|^2 \right)^{1/2}$$

since  $\tau_E(x) \leq 1/e$ . Hence, since  $\tau_E(x) \leq 1$ ,  $|\log \tau_E(x)| \geq 1$ ,  $a_k \geq a_{j_0}$  and  $l_k \leq p_{j_0, j} = \max_{j_0 \leq i \leq j} l_i \leq d$ ,

$$\begin{aligned} \|x\| &\leq \sqrt{2de} \|P\| \tau_E(x)^{a_{j_0}} |\log \tau_E(x)|^{(p_{j_0, j}-1)} \left( \sum_{k=j_0}^j \|L_k\|^2 \right)^{1/2} \\ &\leq \sqrt{2de} \|P\| \tau_E(x)^{a_{j_0}} |\log \tau_E(x)|^{(p_{j_0, j}-1)} \|P^{-1}l_E(x)\| \end{aligned}$$

Then,

$$(24) \quad \|x\| \leq \sqrt{2de} M_E \|P\| \|P^{-1}l_E(x)\| \tau_E(x)^{a_{j_0}} |\log \tau_E(x)|^{(p_{j_0, j}-1)}$$

where  $M_E$  is defined by (6).

Let us take the logarithm of this equation. Choosing  $r_0 < \min(1, r_E)$  small enough, one can find  $C > 0$  such that

$$(25) \quad |\log \tau_E(x)| \leq C |\log \|x\|| \text{ for } \|x\| < r_0.$$

Using in (24), we obtain that there exists  $C > 0$  such that for  $\|x\| \leq r_0$

$$\|x\|^{H_{j_0}} |\log \|x\||^{-H_{j_0}(p_{j_0, j}-1)} \leq C \tau_E(x).$$

By continuity of the map,

$$x \mapsto \|x\|^{H_{j_0}} |\log \|x\||^{-H_{j_0}(p_{j_0, j}-1)} \tau_E(x)^{-1}$$

on  $\{x \in \mathbb{R}^d / 0 < \|x\| < 1\}$ , up to change  $C$ , the previous inequality holds for  $\|x\| \leq r$ , which gives the lower bound in (11).

Let us now establish the upper bound in (11). We write  $x = \sum_{k=1}^m x_k$  with each  $x_k \in W_k$ . We then denote by  $X_k$  the coordinates of  $x_k$  in the basis  $(f_{\sum_{i=1}^{k-1} \tilde{l}_{i+1}}, \dots, f_{\sum_{i=1}^k \tilde{l}_i})$  of  $W_k$ . Since  $x \in \bigoplus_{k=j_0}^j W_k$ ,  $X_k = 0$  for every  $k \notin \{j_0, \dots, j\}$ . Hence, by definition of  $P$ ,

$$P^{-1}x = \begin{pmatrix} X_1 \\ \vdots \\ X_m \end{pmatrix} \text{ and } l_E(x) = \tau_E(x)^{-E} x = P \begin{pmatrix} \tau_E(x)^{-J_1} X_1 \\ \vdots \\ \tau_E(x)^{-J_m} X_m \end{pmatrix}.$$

$$\text{Then, } \|l_E(x)\| \leq \|P\| \left( \sum_{k=j_0}^j \left\| \tau_E(x)^{-J_k} X_k \right\|^2 \right)^{1/2}.$$

The Lemma 3.2 yields

$$\|l_E(x)\| \leq \sqrt{2}e\|P\| \left( \sum_{j=j_0}^j l_k \tau_E(x)^{-2a_k} |\log \tau_E(x)|^{2(l_k-1)} \|X_k\|^2 \right)^{1/2}$$

since  $\tau_E(x)^{-1} \geq e$ . Hence, since  $\tau_E(x)^{-1} \geq e > 1$ ,  $a_k \leq a_j$  and  $l_k \leq p_{j_0,j}$ ,

$$\begin{aligned} 0 < m_E &\leq \sqrt{2de}\|P\| \|P^{-1}\| \tau_E(x)^{-a_j} |\log \tau_E(x)|^{p_{j_0,j}-1} \sqrt{\sum_{k=j_0}^j \|X_k\|^2} \\ &\leq \sqrt{2de}\|P\| \|P^{-1}\| \tau_E(x)^{-a_j} |\log \tau_E(x)|^{p_{j_0,j}-1} \|P^{-1}x\|. \end{aligned}$$

Then, using (25) and  $\|P^{-1}x\| \leq \|P^{-1}\| \|x\|$ , there exists a constant  $C > 0$  such that

$$\tau_E(x) < C \|x\|^{H_j} |\log \|x\||^{H_j(p_{j_0,j}-1)}$$

for  $\|x\| \leq r_0$ . By continuity of the map

$$x \mapsto \frac{\tau_E(x)}{\|x\|^{H_j} |\log \|x\||^{H_j(p_{j_0,j}-1)}}$$

on  $\{x \in \mathbb{R}^d / 0 < \|x\| < 1\}$ , up to change  $C$ , the previous inequality holds for  $\|x\| \leq r$ , which gives the upper bound in (11) and concludes the proof.  $\square$

*Proof of Lemma 5.2.* It is sufficient to consider

$$I(h) = \mathbb{E} \left( m(\xi_n)^{-2/\alpha} \min \left( M_E \left\| h^{E^t} \xi_n \right\|, 2 \right)^2 \psi(\xi_n)^{-2-2q/\alpha} \right)$$

By definition,

$$I(h) = \int_{\mathbb{R}^d} m(\xi)^{1-2/\alpha} \psi(\xi)^{-2-2q/\alpha} \min \left( M_E \left\| h^{E^t} \xi \right\|, 2 \right)^2 d\xi.$$

Using the formula of integration in *polar coordinates* with respect to  $E^t$ , see Proposition 3.1,

$$I(h) = \int_{S_{E^t}} \int_0^{+\infty} m(r^{E^t} \theta)^{1-2/\alpha} \psi(r^{E^t} \theta)^{-2-2q/\alpha} \min \left( M_E \left\| (hr)^{E^t} \theta \right\|, 2 \right)^2 r^{q-1} dr \sigma_{E^t}(d\theta).$$

Since  $\psi$  is  $E^t$ -homogeneous,

$$\begin{aligned} I(h) &= \int_{S_{E^t}} \int_0^{+\infty} m(r^{E^t} \theta)^{1-2/\alpha} \psi(\theta)^{-2-2q/\alpha} \min \left( M_E \left\| (hr)^{E^t} \theta \right\|, 2 \right)^2 r^{-2+q-1-2q/\alpha} dr \sigma_{E^t}(d\theta) \\ &= c_\eta^{1-2/\alpha} \int_{S_{E^t}} \int_0^{+\infty} \psi(\theta)^{-2-2q/\alpha} \min \left( M_E \left\| (hr)^{E^t} \theta \right\|, 2 \right)^2 r^{-3} |\log(r)|^{(1+\eta)(2/\alpha-1)} dr \sigma_{E^t}(d\theta). \end{aligned}$$

By the change of variable  $\rho = hr$ ,  $I(h)$  is equal to

$$c_\eta^{1-2/\alpha} h^2 \int_{S_{E^t}} \int_0^{+\infty} \psi(\theta)^{-2-2q/\alpha} \min \left( M_E \left\| \rho^{E^t} \theta \right\|, 2 \right)^2 \rho^{-3} \left| \log \left( \frac{\rho}{h} \right) \right|^{(1+\eta)(2/\alpha-1)} dr \sigma_{E^t}(d\theta).$$

For any  $\gamma \in (0, 1)$ , there exists  $A_\gamma$  such that for every  $\rho > 0$  and every  $h \leq 1 - \gamma$ ,

$$\left| \log \left( \frac{\rho}{h} \right) \right| = |\log(\rho) - \log(h)| \leq A_\gamma (|\log(\rho)| + 1) |\log(h)|.$$

Since  $2/\alpha > 1$ ,

$$I(h) \leq A_\gamma^{2/\alpha-1} c_\eta^{1-2/\alpha} h^2 |\log(h)|^{(1+\eta)(2/\alpha-1)} (I_1 + I_2)$$

with

$$I_1 = 4 \int_{S_{E^t}} \psi(\theta)^{-2-2q/\alpha} \sigma_{E^t}(d\theta) \int_1^{+\infty} \rho^{-3} (|\log(\rho)| + 1)^{(1+\eta)(2/\alpha-1)} d\rho$$

and

$$I_2 = M_E^2 M_{E^t}^2 \int_{S_{E^t}} \psi(\theta)^{-2-2q/\alpha} \sigma_{E^t}(d\theta) \int_0^1 \left\| \rho^{E^t} \right\|^2 \rho^{-3} |\log(\rho) + 1|^{(1+\eta)(2/\alpha-1)} d\rho,$$

where  $M_E$  and  $M_{E^t}$  are defined by (6). Since  $\psi$  is continuous with positive value on the compact set  $S_{E^t}$ ,

$$\int_{S_{E^t}} \psi(\theta)^{-2-2q/\alpha} \sigma(d\theta) < +\infty.$$

Hence  $I_1 < +\infty$ .

It follows from Proposition 3.4 that for any  $\delta' \in (0, 1)$ , there exists a constant  $c'_\delta > 0$  such that

$$\|\rho^{E^t}\| \leq C \rho^{a_1} |\log|\rho||^{l-1}$$

for all  $\rho \leq \delta'$ . Hence, since  $a_1 > 1$ ,

$$\int_0^1 \left\| \rho^{E^t} \right\|^2 \rho^{-3} |\log(\rho) + 1|^{(1+\eta)(2/\alpha-1)} d\rho < +\infty$$

and  $I_2 < +\infty$ , which concludes the proof.  $\square$

#### ACKNOWLEDGMENTS

We would like to warmly thank Yimin Xiao for the careful reading of our manuscript and his remarks leading to the improvement of our results.

#### REFERENCES

- [1] P. Abry, P. Goncalves, and J. Lévy Véhel. *Lois d'échelle, fractales et ondelettes*, volume 1. Hermes, 2002.
- [2] R. J. Adler. *The Geometry of Random Field*. John Wiley & Sons, 1981.
- [3] A. Ayache and F. Roueff. A Fourier formulation of the Frostman criterion for random graphs and its applications to wavelet series. *Appl. Comput. Harmon. Anal.*, 14:75–82, 2003.
- [4] A. Benassi, S. Cohen, and J. Istas. Local self-similarity and the Hausdorff dimension. *C.R. Acad. Sci. Paris Ser. I*, 336(3):267–272, 2003.
- [5] D. Benson, M. M. Meerschaert, B. Bäumer, and H. P. Scheffler. Aquifer operator-scaling and the effect on solute mixing and dispersion. *Water Resour. Res.*, 42:1–18, 2006.
- [6] H. Biermé, M. M. Meerschaert, and H. P. Scheffler. Operator scaling stable random fields. *Stoch. Proc. Appl.*, 117(3):312–332, 2007.
- [7] A. Bonami and A. Estrade. Anisotropic analysis of some Gaussian models. *J. Fourier Anal. Appl.*, 9(3):215–236, 2003.
- [8] M. Clausel. Gaussian fields with a group self-similarity. In preparation.
- [9] K. Falconer. *Fractal geometry*. John Wiley & Sons Inc., Hoboken, NJ, second edition, 2003. Mathematical foundations and applications.
- [10] M. W. Hirsch and S. Smale. *Differential equations, dynamical systems, and linear algebra*. Academic Press, New York-London, 1974. Pure and Applied Mathematics, Vol. 60.
- [11] I. Karatzas and E. Shreve. *Brownian Motion and Stochastic Calculus*. Springer-Verlag, 1998.
- [12] A. N. Kolmogorov. Wiener'sche Spiralen und einige andere interessante Kurven in Hilbert'sche Raum. *C. R. (Dokl.) Acad. Sci. URSS*, 26:115–118, 1940.
- [13] N. Kôno. On the modulus of continuity of sample functions of gaussian processes. *J. Math. Kyoto Univ.*, 10:493–536, 1970.
- [14] N. Kôno and M. Maejima. Hölder continuity of sample paths of some self-similar stable processes. *Tokyo J. Math.*, 14(1):93–100, 1991.
- [15] N. Kôno and M. Maejima. Self-similar stable processes with stationary increments. In *Stable processes and related topics (Ithaca, NY, 1990)*, volume 25 of *Progr. Probab.*, pages 275–295. Birkhäuser Boston, Boston, MA, 1991.
- [16] R. LePage. Multidimensional infinitely divisible variables and processes. II. In *Probability in Banach spaces, III (Medford, Mass., 1980)*, volume 860 of *Lecture Notes in Math.*, pages 279–284. Springer, Berlin, 1981.
- [17] R. LePage. Conditional moments for coordinates of stable vectors. In *Probability theory on vector spaces, IV (Łańcut, 1987)*, volume 1391 of *Lecture Notes in Math.*, pages 148–163. Springer, Berlin, 1989.
- [18] J. Lévy Véhel. *Fractals in engineering: from theory to industrial applications*. Springer, New York, 1997.
- [19] B. B. Mandelbrot and J. Van Ness. Fractional Brownian motion, fractionnal noises and applications. *Siam Review*, 10:422–437, 1968.
- [20] M. B. Marcus and G. Pisier. Characterizations of almost surely continuous  $p$ -stable random Fourier series and strongly stationary processes. *Acta Math.*, 152(3-4):245–301, 1984.

- [21] J. D. Mason and Y. Xiao. Sample path properties of operator-self-similar Gaussian random fields. *Teor. Veroyatnost. i Primenen.*, 46(1):94–116, 2001.
- [22] M. M. Meerschaert and H. P. Scheffler. *Limit distributions for sums of independent random vectors*. Wiley Series in Probability and Statistics: Probability and Statistics. John Wiley & Sons Inc., New York, 2001. Heavy tails in theory and practice.
- [23] T. Mikosch, S. Resnick, H. Rootzén, and A. Stegeman. Is network traffic approximated by stable Lévy motion or fractional Brownian motion? *Ann. Appl. Probab.*, 12(1):23–68, 2002.
- [24] J. Rosiński. On path properties of certain infinitely divisible processes. *Stochastic Process. Appl.*, 33(1):73–87, 1989.
- [25] J. Rosiński. On series representations of infinitely divisible random vectors. *Ann. Probab.*, 18(1):405–430, 1990.
- [26] J. Rosiński. Series representations of Lévy processes from the perspective of point processes. In *Lévy processes*, pages 401–415. Birkhäuser Boston, Boston, MA, 2001.
- [27] G. Samorodnitsky and M. S. Taqqu. *Stable non-Gaussian random processes*. Stochastic Modeling. Chapman & Hall, New York, 1994. Stochastic models with infinite variance.
- [28] K. Takashima. Sample path properties of ergodic self-similar processes. *Osaka J. Math.*, 26(1):159–189, 1989.
- [29] W. Willinger, V. Paxson, and M. S. Taqqu. Self-similarity and heavy tails: Structural modeling of network traffic. In *A practical guide to heavy tails (Santa Barbara, CA, 1995)*, pages 27–53. Birkhäuser Boston, Boston, MA, 1998.

HERMINE BIERMÉ, MAP5 UNIVERSITÉ RENÉ DESCARTES, 45 RUE DES SAINTS PÈRES, 75270 PARIS CEDEX 06, FRANCE

*E-mail address:* [hermine.bierme@math-info.univ-paris5.fr](mailto:hermine.bierme@math-info.univ-paris5.fr)

*URL:* <http://www.math-info.univ-paris5.fr/~bierme/>

CÉLINE LACAUX, INSTITUT ÉLIE CARTAN, UMR 7502, NANCY UNIVERSITÉ-CNRS-INRIA, BP 239, F-54506 VANDOEUVRE-LÈS-NANCY, FRANCE

*E-mail address:* [Celine.Lacaux@iecn.u-nancy.fr](mailto:Celine.Lacaux@iecn.u-nancy.fr)

*URL:* <http://www.iecn.u-nancy.fr/~lacaux/>