

LONG RANGE DEPENDENCE

GENNADY SAMORODNITSKY

ABSTRACT. The notion of long range dependence is discussed from a variety of points of view, and a new approach is suggested. A number of related topics is also discussed, including connections with non-stationary processes, with ergodic theory, self-similar processes and fractionally differenced processes, heavy tails and light tails, limit theorems and large deviations.

1. INTRODUCTION

Long range dependence and *long memory* are synonymous notions, that are arguably very important. This importance can be judged, for example, by the very large number of publications having one of these notions in the title, in areas such as finance (e.g. Lo (2001)), econometrics (e.g. Robinson (2003)), internet modelling (e.g. Karagiannis et al. (2004)), hydrology (e.g. Painter (1998)), climate studies (e.g. Varotsos and Kirk-Davidoff (2006)), linguistics (e.g. Alvarez-Lacalle et al. (2006)) or DNA sequencing (e.g. Karmesha and Krishnamaschari (2004)). These publications address a great variety of issues: detection of long memory in the data, statistical estimation of parameters of long range dependence, limit theorems under long range dependence, simulation of long memory processes, and many others. Surprisingly, very few of these publications address is what long range dependence is. When definitions are given, they vary from author to author (the econometric survey Guégan (2005) mentions 11 different definitions). The notion of long range dependence can also be applied to different aspects of a given stochastic process (e.g. Heyde (2002)). More diverse definitions become possible if, instead of looking at the “usual” stationary processes, one studies *stationary point processes*, as in Daley and Vesilo (1997). It is

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