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Hausdorff dimension of the record set of a fractional Brownian motion. (English summary)

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In this paper, the authors prove that the Hausdorff dimension of the record set of a fractional Brownian motion with Hurst index H is H , almost surely. They follow the similar idea of P. Mörters and Y. Peres [cf. *Brownian motion*, Camb. Ser. Stat. Probab. Math., 30, Cambridge Univ. Press, Cambridge, 2010; [MR2604525](#)] for the Hausdorff dimension of the record set of Brownian motion in their derivation. The main difficulty they overcome is to handle the non-Markovian behavior of fractional Brownian motion, which is achieved by Lemma 4.3 in the paper. *Dongsheng Wu*

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Note: This list reflects references listed in the original paper as accurately as possible with no attempt to correct errors.