

ON FRACTIONAL STABLE FIELDS INDEXED BY METRIC SPACES

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Abstract

We define and build H -fractional α -stable fields indexed by a metric space (E, d) . We mainly apply these results to spheres, hyperbolic spaces and real trees.

1 Introduction

The H -Fractional Brownian Motion B_H [8, 18], indexed by the Euclidean space $(\mathbb{R}^n, \|\cdot\|)$, is a centered Gaussian field such that the variance of its increments is equal to a fractional power of the norm:

$$\mathbb{E}(B_H(M) - B_H(N))^2 = \|MN\|^{2H} \quad \forall M, N \in \mathbb{R}^n .$$

In other words, the normalized increments of the H -Fractional Brownian are constant in distribution:

$$\frac{B_H(M) - B_H(N)}{\|MN\|^H} \stackrel{\mathcal{D}}{=} Z \quad \forall M, N \in \mathbb{R}^n ,$$

where Z is a centered Gaussian random variable with variance 1. It is well-known that the H -Fractional Brownian Motion B_H exists iff $0 < H \leq 1$. [5] proposes to build Fractional Brownian Motions indexed by a metric space (E, d) as centered Gaussian fields which normalized increments are constant in distribution:

$$\frac{B_H(M) - B_H(N)}{d^H(M, N)} \stackrel{\mathcal{D}}{=} Z \quad \forall M, N \in E ,$$

where Z is still a centered Gaussian random variable with variance 1. When (E, d) is the sphere or the hyperbolic space endowed with their geodesic distances, [5] proves that the Fractional Brownian Motion exists iff $0 < H \leq 1/2$. When (E, d) is a real tree with its natural distance, [5] proves that the Fractional Brownian Motion exists at least for $0 < H \leq 1/2$.

The following question then arises: what happens when we move from the Gaussian case to the stable case? One knows that there exists several H -self-similar α -stable fields with stationary

increments indexed by $(\mathbb{R}^n, \|\cdot\|)$, with various conditions on the fractional index H , providing $0 < H \leq 1/\alpha$ if $0 < \alpha \leq 1$ and $0 < H < 1$ if $1 < \alpha < 2$ [10]. Let us mention some of them (cf. [13]):

- Linear Fractional Stable Motions: $0 < H < 1$ and $H \neq 1/\alpha$,
- α -Stable Lévy Motions: $H = 1/\alpha$,
- Log-fractional Stable Motions: $H = 1/\alpha$,
- Real Harmonizable Fractional Stable Motions: $0 < H < 1$,
- Lévy-Chentsov fields: $H = 1/\alpha$,
- β -Takenaka fields: $0 < \beta < 1$ and $H = \beta/\alpha$.

All these fields have normalized increments that are constant in distribution:

$$\frac{X(M) - X(N)}{\|MN\|^H} \stackrel{\mathcal{D}}{=} S_\alpha \quad \forall M, N \in \mathbb{R}^n,$$

where S_α is a standard symmetric α -stable random variable, i.e. a random variable which characteristic function is given by:

$$\mathbb{E}(e^{i\lambda S_\alpha}) = e^{-|\lambda|^\alpha}.$$

We propose to call H -fractional α -stable field an α -stable field $X(M), M \in E$ which normalized increments are constant in distribution:

$$\frac{X(M) - X(N)}{d^H(M, N)} \stackrel{\mathcal{D}}{=} S_\alpha \quad \forall M, N \in E,$$

where S_α is a standard symmetric α -stable random variable.
 Let us summarize our main results.

- Non-existence.
 Let $\beta_E = \sup\{\beta > 0 \text{ such that } d^\beta \text{ is of negative type}\}$. For instance, β_E is equal to 1 for spheres and hyperbolic spaces. We prove that there is no H -fractional α -stable field when $\alpha H > \beta_E$.
- Existence.

We mainly prove the following. Assume that E contains a dense countable subset and that d is a measure definite kernel:

- if $0 < \alpha \leq 1$, we construct H -fractional α -stable fields for any $0 < H \leq 1/\alpha$.
- if $1 < \alpha < 2$, we construct H -fractional α -stable fields for any $H \in (0, 1/(2\alpha)] \cup [1/2, 1/\alpha]$.

2 Non-existence

Let us first recall the definitions of functions of positive or negative type. Let X be a set.

- A symmetric function $(x, y) \mapsto \phi(x, y)$, $X \times X \rightarrow \mathbb{R}^+$ is of positive type if, $\forall x_1, \dots, x_n \in X$, $\forall \lambda_1, \dots, \lambda_n \in \mathbb{R}$

$$\sum_{i,j=1}^n \lambda_i \lambda_j \phi(x_i, x_j) \geq 0.$$

- A symmetric function $(x, y) \mapsto \psi(x, y)$, $X \times X \rightarrow \mathbb{R}^+$ is of negative type if
 - $\forall x \in X$, $\psi(x, x) = 0$
 - $\forall x_1, \dots, x_n \in X$, $\forall \lambda_1, \dots, \lambda_n \in \mathbb{R}$ such that $\sum_{i=1}^n \lambda_i = 0$

$$\sum_{i,j=1}^n \lambda_i \lambda_j \psi(x_i, x_j) \leq 0.$$

Schoenberg's Theorem [14] implies the equivalence between

- Function ψ is of negative type.
- $\forall x \in X$, $\psi(x, x) = 0$ and $\forall t \geq 0$, function $\exp(-t\psi)$ is of positive type.

Lemma 2.1

Let ψ be a function of negative type and let $0 < \beta \leq 1$. Then ψ^β is of negative type.

PROOF.

For $x \geq 0$, and $0 < \beta < 1$, by performing the change of variable $y = \lambda x$, one has:

$$x^\beta = C_\beta \int_0^{+\infty} \frac{e^{-\lambda x} - 1}{\lambda^{1+\beta}} d\lambda,$$

with

$$C_\beta = \left(\int_0^{+\infty} \frac{e^{-\lambda} - 1}{\lambda^{1+\beta}} d\lambda \right)^{-1}.$$

Let $\lambda_1, \dots, \lambda_n$ such that $\sum_{i=1}^n \lambda_i = 0$:

$$\sum_{i,j=1}^n \lambda_i \lambda_j \psi^\beta(x_i, x_j) = C_\beta \int_0^{+\infty} \frac{\sum_{i,j=1}^n \lambda_i \lambda_j e^{-\lambda \psi(x_i, x_j)}}{\lambda^{1+\beta}} d\lambda.$$

By Schoenberg's Theorem, $\sum_{i,j=1}^n \lambda_i \lambda_j e^{-\lambda \psi(x_i, x_j)} \geq 0$. Since $C_\beta \leq 0$:

$$\sum_{i,j=1}^n \lambda_i \lambda_j \psi^\beta(x_i, x_j) \leq 0,$$

and Lemma 2.1 is proved. □

For the metric space (E, d) , let us define:

$$\beta_E = \sup\{\beta > 0 \text{ such that } d^\beta \text{ is of negative type}\}, \tag{1}$$

with the convention $\beta_E = 0$ if d^β is never of negative type. Let us note that if E contains three points M_1, M_2, M_3 such that:

$$\begin{aligned} d(M_1, M_2) &> d(M_1, M_3), \\ d(M_1, M_2) &> d(M_2, M_3), \end{aligned}$$

then $\beta_E < \infty$. Indeed, with $\lambda_1 = -1/2, \lambda_2 = -1/2, \lambda_3 = 1$, one has

$$\sum_{i,j=1}^3 \lambda_i \lambda_j d^\beta(M_i, M_j) \sim 1/2 d^\beta(M_1, M_2) > 0 \text{ as } \beta \rightarrow +\infty.$$

Corollary 2.1

If $\beta_E \neq 0$, then $\{\beta > 0 \text{ such that } d^\beta \text{ of negative type}\} = (0, \beta_E]$.

PROOF.

It follows from Lemma 2.1 that d^β is of negative type for $\beta < \beta_E$, and is never of negative type for $\beta > \beta_E$. Let $(\beta_p)_{p \geq 0}$ be an increasing sequence converging to β_E (when $\beta_E < \infty$).

For all $M_1, \dots, M_n \in E$ and $\lambda_1, \dots, \lambda_n \in \mathbb{R}$ such that $\sum_{i=1}^n \lambda_i = 0$:

$$\sum_{i,j=1}^n \lambda_i \lambda_j d^{\beta_p}(M_i, M_j) \leq 0. \tag{2}$$

Let now perform $\beta_p \rightarrow \beta_E$ in (2):

$$\sum_{i,j=1}^n \lambda_i \lambda_j d^{\beta_E}(M_i, M_j) \leq 0.$$

It follows that d^{β_E} is of negative type. □

Let us now give some values of β_E .

- Euclidean space $(\mathbb{R}^n, \|\cdot\|)$.

One easily checks that function $(x, y) \mapsto \|x - y\|^2$ is of negative type. Indeed, take

$\lambda_1, \dots, \lambda_p$ with $\sum_{i=1}^p \lambda_i = 0$ and $x_1, \dots, x_p \in \mathbb{R}^n$:

$$\sum_{i,j=1}^p \lambda_i \lambda_j \|x_i - x_j\|^2 = -2 \left\| \sum_{i=1}^p \lambda_i x_i \right\|^2 \leq 0.$$

Then, by Lemma 2.1, function $(x, y) \mapsto \|x - y\|^\beta$ is of negative type when $0 < \beta \leq 2$. Consider now four vertices M_1, M_2, M_3, M_4 of a square with side length 1 and take $\lambda_1 = \lambda_3 = 1$ and $\lambda_2 = \lambda_4 = -1$. Then $\sum_{i,j=1}^4 \lambda_i \lambda_j \|M_i M_j\|^\beta = -8 + 4\sqrt{2}^\beta$ and is strictly positive when $\beta > 2$. It follows that $\beta_{\mathbb{R}^n} = 2$.

- Space $(\mathbb{R}^n, \|\cdot\|_{\ell^q})$ where $\|x\|_{\ell^q}^q = \sum_{i=1}^n |x_i|^q$. When $n \geq 3, q > 2$, [6, 7] imply $\beta_{\mathbb{R}^n} = 0$.
- Spheres $S_n = \{x \in \mathbb{R}^{n+1}, \|x\| = 1\}$ with its geodesic distance. It follows from [5] that $\beta_{S_n} = 1$.
- Hyperbolic spaces $H_n = \{x \in \mathbb{R}^{n+1}, \sum_{i=1}^n x_i^2 - x_{n+1}^2 = -1, x_{n+1} \geq 1\}$ with its geodesic distance d . It has been proved by [4] that d is of negative type. [4, Prop. 7.6] implies that $\beta_{H_n} = 1$.
- Real trees. A metric space (T, d) is a real tree (e.g. [3]) if the following two properties hold for every $x, y \in T$.

- There is a unique isometric map $f_{x,y}$ from $[0, d(x, y)]$ into T such that $f_{x,y}(0) = x$ and $f_{x,y}(d(x, y)) = y$.
- If ϕ is a continuous injective map from $[0, 1]$ into T , such that $\phi(0) = x$ and $\phi(1) = y$, we have

$$\phi([0, 1]) = f_{x,y}([0, d(x, y)]).$$

It has been proved by [17] that the distance on real trees is of negative type: $\beta_T \geq 1$. One can build trees with $\beta_T > 1$. Nevertheless, we give a family of simple trees $(T_p)_{p \geq 1}$ such that $\lim_{p \rightarrow +\infty} \beta_{T_p} = 1$. A_0 is the root of the tree. A_0 has p sons A_1, \dots, A_p , with:

$$\begin{aligned} d(A_0, A_i) &= 1 \quad i \neq 0, \\ d(A_i, A_j) &= 2 \quad i \neq j, i, j \neq 0. \end{aligned}$$

Choose $\lambda_0 = 1$ and $\lambda_i = -1/p$ for $i = 1, \dots, p$. Then

$$\sum_{i,j=0}^p \lambda_i \lambda_j d^\beta(A_i, A_j) = -2 + 2^\beta \frac{p-1}{p}.$$

$-2 + 2^\beta \frac{p-1}{p}$ is positive for $\beta \geq 1 + \log_2 \left(\frac{p}{p-1} \right)$. It follows that $\beta_{T_p} \leq 1 + \log_2 \left(\frac{p}{p-1} \right)$.

Proposition 2.1

There is no H -fractional α -stable fields when $\alpha H > \beta_E$.

PROOF.

We prove Proposition 2.1 by contradiction. Let $\lambda, \lambda_1, \dots, \lambda_n \in \mathbb{R}$ and $M_1, \dots, M_n \in E$. On one hand:

$$\sum_{i,j=1}^n \lambda_i \lambda_j \mathbb{E} [\exp(i\lambda(X(M_i) - X(M_j)))] = \mathbb{E} \left| \sum_{i=1}^n \lambda_i \exp(i\lambda X(M_i)) \right|^2 \geq 0.$$

On the other hand:

$$\sum_{i,j=1}^n \lambda_i \lambda_j \mathbb{E} [\exp(i\lambda(X(M_i) - X(M_j)))] = \sum_{i,j=1}^n \lambda_i \lambda_j \exp(-|\lambda|^\alpha d^{\alpha H}(M_i, M_j)) .$$

If $\alpha H > \beta_E$, Schoenberg’s Theorem implies that there exists λ such that $\exp(-|\lambda|^\alpha d^{\alpha H}(M, N))$ is not of positive type and Proposition 2.1 is proved. \square

3 Construction of H -fractional α -stable fields

3.1 Main result

Let us recall the definition of a measure definite kernel (cf. [12]).

Definition 3.1 *Measure definite kernel.*

A function $(M, N) \mapsto \psi(M, N)$, from $E \times E$ onto \mathbb{R}^+ , is a measure definite kernel if there exists a measure space $(\mathbf{H}, \sigma(\mathbf{H}), \mu)$ and a map $M \mapsto H_M$ from E onto $\sigma(\mathbf{H})$ such that:

$$\psi(M, N) = \mu(H_M \Delta H_N) ,$$

where Δ denotes the symmetric difference of sets.

For $\beta > 0$, $f \in L^\beta(\mathbf{H}, \mu)$, define the pseudo-norm:

$$\|f\|_\beta = \left(\int_{\mathbf{H}} |f|^\beta d\mu \right)^{1/\beta} .$$

It follows that:

$$\begin{aligned} \psi(M, N) &= \int_{\mathbf{H}} |\mathbf{1}_{H_M} - \mathbf{1}_{H_N}| d\mu \\ &= \|\mathbf{1}_{H_M} - \mathbf{1}_{H_N}\|_\beta^\beta . \end{aligned}$$

Theorem 3.1

Let $1/2 \leq H \leq 1/\alpha$. The following formula, with $n \geq 1, \lambda_1, \dots, \lambda_n \in \mathbb{R}, M_1, \dots, M_n \in E$,

$$\mathbb{E} \left(\exp \left(i \sum_{j=1}^n \lambda_j X(M_j) \right) \right) = \exp \left(- \left\| \sum_{j=1}^n \lambda_j \mathbf{1}_{H_{M_j}} \right\|_{1/H}^\alpha \right) \tag{3}$$

defines the distribution of an α -stable field $X(M), M \in E$ satisfying:

$$\frac{X(M) - X(N)}{\psi^H(M, N)} \stackrel{\mathcal{D}}{=} S_\alpha \quad \forall M, N \in E , \tag{4}$$

where S_α is a standard symmetric α -stable random variable.

PROOF.

We follow Theorem 1 and Lemma 4 of [1]. We have seen that function $(x, y) \mapsto |x-y|^\gamma, x, y \in \mathbb{R}$ is of negative type if $0 < \gamma \leq 2$. It follows that function $(f, g) \mapsto \|f - g\|_{1/H}^{1/H}, f, g \in L^{1/H}(\mathbf{H}, \mu)$

is of negative type when $H \geq 1/2$. Since $\alpha H \leq 1$, one can apply Lemma 2.1: function $(f, g) \mapsto \|f - g\|_{1/H}^\alpha$, $f, g \in L^{1/H}(\mathbf{H}, \mu)$ is of negative type. Schoenberg's Theorem implies that, for all $\lambda \in \mathbb{R}$, function $(f, g) \mapsto \exp(-|\lambda|^\alpha \|f - g\|_{1/H}^\alpha)$, $f, g \in L^{1/H}(\mathbf{H}, \mu)$ is of positive type. (3) is therefore a characteristic function.

Fix now $1 \leq j_0 \leq n$ in (3). We clearly have:

$$\begin{aligned} \lim_{\lambda_{j_0} \rightarrow 0} \mathbb{E} \left(\exp \left(i \sum_{j=1}^n \lambda_j X(M_j) \right) \right) &= \exp \left(- \left\| \sum_{j=1, j \neq j_0}^n \lambda_j \mathbf{1}_{H_{M_j}} \right\|_{1/H}^\alpha \right) \\ &= \mathbb{E} \left(\exp \left(i \sum_{j=1, j \neq j_0}^n \lambda_j X(M_j) \right) \right). \end{aligned}$$

The Kolmogorov consistency theorem then proves that (3) defines the distribution of an α -stable stochastic fields.

Choosing $n = 2$ and $\lambda_1 = -\lambda_2$ in (3) leads to (4). □

Remark 3.1

One should wonder if function $(f, g) \mapsto \|f - g\|_{1/H}^\alpha$ is of negative type for $H < 1/2$. Assume that we can choose three disjoint sets A_1, A_2 and A_3 such that $\mu(A_1) = \mu(A_2) = \mu(A_3) = c >$

0. Put $f = \sum_1^3 \lambda_i \mathbf{1}_{A_i}$. Then:

$$\|f\|_{1/H}^\alpha = c^{\alpha H} \left(\sum_1^3 |\lambda_i|^{1/H} \right)^{\alpha H}.$$

But one knows [6, 7] that function $(x, y) \mapsto \|x - y\|_{\ell^q}^p$, $x, y \in \mathbb{R}^n$ is never of negative type when $n \geq 3$, $0 < p \leq 2$ and $q > 2$. Function $(f, g) \mapsto \|f - g\|_{1/H}^\alpha$ is not of negative type for $H < 1/2$.

3.2 Direct applications of Theorem 3.1

3.2.1 Euclidean spaces $(\mathbb{R}^n, \|\cdot\|)$, $n \geq 1$

Although it is not our goal, we have a look to the Euclidean spaces. One knows that, for $0 < \beta \leq 1$, functions $(x, y) \mapsto \|x - y\|^\beta$, $x, y \in \mathbb{R}^n$ are measure definite kernels. This is known as Chentsov's construction ($\beta = 1$) [2] and Takenaka's construction [15] ($0 < \beta < 1$), see [13, p. 400-402] for a general presentation. Let us briefly describe these two constructions.

- Chentsov's construction ($\beta = 1$).

For any hyperplane h of \mathbb{R}^n , let r be the distance of h to the origin of \mathbb{R}^n and let $s \in S_{n-1}$ be the unit vector orthogonal to h . The hyperplane h is parametrized by the pair (s, r) . Let \mathbf{H} be the set of all hyperplanes that do not contain the origin. Let $\sigma(\mathbf{H})$ be the Borel σ -field. Let $\mu(ds, dr) = ds dr$, where ds denotes the uniform measure on S_{n-1} and dr the Lebesgue measure on \mathbb{R} . Let H_M be the set of all hyperplanes separating the origin and the point M . Then, there exists a constant $c > 0$ such that

$$\|MN\| = c\mu(H_M \Delta H_N).$$

- Takenaka’s construction ($0 < \beta < 1$).

A hypersphere in \mathbb{R}^n is parametrized by a pair (x, λ) , where $x \in \mathbb{R}^n$ is its center and $\lambda \in \mathbb{R}^+$ its radius. Let \mathbf{H} be the set of all hyperspheres in \mathbb{R}^n . Let $\sigma(\mathbf{H})$ be the Borel σ -field. μ_β is the measure $\mu_\beta(dx, d\lambda) = \lambda^{\beta-n-1} dx d\lambda$. Let H_M be the set of hyperspheres separating the origin and the point M . Then, there exists a constant $c_\beta > 0$ such that

$$\|MN\|^\beta = c_\beta \mu_\beta(H_M \Delta H_N).$$

Theorem 3.1 can therefore be applied with $\psi = \|\cdot\|^\beta$, $0 < \beta \leq 1$. This leads βH -fractional α -stable fields for any $0 < \beta \leq 1$ and any H providing $1/2 < H \leq 1/\alpha$. The range of feasible parameters is therefore $0 < H \leq 1/\alpha$.

3.2.2 Spheres S_n

When [9] introduces the Spherical Brownian Motion, he proves that the geodesic distance d is a measure definite kernel. Indeed, for any point M on the unit sphere, define a half-sphere by:

$$H_M = \{N \in S_n, d(M, N) \leq \pi/2\}.$$

Let ds be the uniform measure on S_n , let ω_n be the surface of the sphere, and define the measure μ by:

$$\mu(ds) = \frac{\pi}{\omega_n} ds.$$

Then:

$$d(M, N) = \mu(H_M \Delta H_N).$$

Theorem 3.1 can be applied with $\psi = d$. This leads to H -fractional α -stable fields for any H providing $1/2 \leq H \leq 1/\alpha$.

3.2.3 Hyperbolic spaces H_n

The geodesic distance is a measure definite kernel [16, 11]. The proof is more technical and we give only a rough outline. H_n is considered as a subset of the real projective space $P^n(\mathbb{R})$. Let H_M be the set of hyperplanes that separates M and the origin 0 of H_n in $P^n(\mathbb{R}) - l_\infty$. Let μ be a measure on H_n invariant under the action of the Lorentz group. Then, up to a normalizing constant, the geodesic distance d can be written as:

$$d(M, N) = \mu(H_M \Delta H_N).$$

Theorem 3.1 can be applied with $\psi = d$. This leads to H -fractional α -stable fields for any H providing $1/2 \leq H \leq 1/\alpha$.

3.2.4 Real trees

Let us shortly explain the construction given in [17]. Fix O in the tree T . Set H_M be the geodesic path between O and M . Then $d(M, N) = \mu(H_M \Delta H_N)$ where μ is the Valette’s measure of the tree: distance d is a measure definite kernel.

Theorem 3.1 can be applied with $\psi = d$. This leads to H -fractional α -stable fields for any H providing $1/2 \leq H \leq 1/\alpha$.

4 Space with countable dense subspace

We will now extend the result of Theorem 3.1.

Assume that E contains a countable dense subset Γ and that distance d is a measure definite kernel. A measure definite kernel is always of negative type [12, Prop. 1.1]. It follows from Lemma 2.1 that $(M, N) \mapsto d^\beta(M, N)$, $M, N \in E$, $0 < \beta \leq 1$, is of negative type. [12, Prop. 1.4] proves that the square root of a function of negative type defined on a countable space is a measure definite kernel. It follows that $(M, N) \mapsto d^{\beta/2}(M, N)$, $M, N \in \Gamma$, $0 < \beta \leq 1$, is a measure definite kernel since Γ is countable. Theorem 3.1 can be applied with $\psi(M, N) = d^{\beta/2}(M, N)$, $M, N \in \Gamma$, $0 < \beta \leq 1$: we have build a field $X(M)$, $M \in \Gamma$. Since this field is α -stable, it has finite moments of order $0 < \alpha' < \alpha$ and there exists a constant $c > 0$ (cf. [13, Prop. 1.2.17]) such that, for all $N, N' \in \Gamma$:

$$\mathbb{E}|X(N) - X(N')|^{\alpha'} = cd^{\alpha'\beta H/2}(N, N'). \quad (5)$$

Let $M \in E - \Gamma$ and let $N \rightarrow M$, $N \in \Gamma$. From (5), one can define $X(M)$ as:

$$X(M) \stackrel{\mathbb{P}}{=} \lim_{N \rightarrow M, N \in \Gamma} X(N).$$

We have therefore build an α -stable field $X(M)$, $M \in E$ satisfying:

$$\frac{X(M) - X(N)}{d^{\beta H/2}(M, N)} \stackrel{\mathcal{D}}{=} S_\alpha \quad \forall M, N \in E,$$

where S_α is a standard symmetric α -stable random variable.

Let us now apply this construction to the spheres and hyperbolic spaces with their geodesic distances. We build $\beta H/2$ -fractional α -stable fields with any $0 < \beta \leq 1$, $1/2 \leq H \leq 1/\alpha$.

Let us summarize this construction with the previous construction of sections 3.2.2 and 3.2.3. We are able to build H -fractional α -stable fields in the following cases:

- when $\alpha \leq 1$, with any $0 < H \leq 1/\alpha$; and one knows from Proposition 2.1 that $H > 1/\alpha$ is forbidden;
- when $1 < \alpha < 2$, with any $0 < H \leq 1/(2\alpha)$ and $1/2 \leq H \leq 1/\alpha$; and one knows from Proposition 2.1 that $H > 1/\alpha$ is still forbidden; the interval $(1/(2\alpha), 1/2)$ is “missing”.

Remark 4.1

One doesn't know if d^γ is a measure definite kernel for $1/2 < \gamma < 1$. This is the reason of the “missing” interval $(1/(2\alpha), 1/2)$.

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