"On the approximate Hölder index for trajectories of stable processes"

Abstract:

For almost all trajectories of the symmetric α stable process ($\alpha < 2$) the following property is proved: for any γ with $\alpha\gamma < 1$ and any $\epsilon > 0$ there exists a Hölder continuous function with exponent γ which coincides with the trajectory up to a set of Lebesgue measure $\leq \epsilon$.
(In the collaboration with A. M. Kulik)