

Subject Index

- absolute refractoriness, *See* event deletion
- action potentials, 50, 204
 - amygdala, 42
 - auditory nerve fiber, 42, 68, 117–119, 128–131, 145, 147, 233–235, 244–246, 249–251, 253, 254, 344, 345
 - central nervous system, 42
 - hippocampus, 42
 - integrate-and-reset model, *See* integrate-and-reset process(es)
 - lateral geniculate nucleus, 42, 77, 117–121, 126–131, 183, 233–235, 244–246, 250, 251, 253, 254
 - medulla, 42
 - reticular formation, 42
 - retinal ganglion cell, 42, 77, 117–119, 128–131, 183, 233–235, 244–246, 250, 251, 253, 254, 344
 - somatosensory cortex, 42
 - striate cortex, 42, 117–119, 128–131, 233–235, 244–246, 250, 251, 253, 254, 344, 345, 351
 - surrogate data analysis, 227
 - thalamus, 42
 - visual-system interneuron, 42, 167–168, 265–267, 344, 345
- Allan, David W., viii, 68, 269, 276
- Allan factor, 68
- Allan variance, 68, 269
- alternating fractal renewal process(es), 172–173, 177–182
- autocorrelation, 183–184
- autocovariance, 178, 183
- chain of Markov processes, 178–179
- computer network traffic, 173, 334–335
- dwell times, 174
- fractal binomial noise, 173, 181
- fractal Gaussian process, 173, 181–182
- fractal test signals, 173, 184
- ion channels, 41, 173
- nanoparticle fluorescence fluctuations, 173
- nerve-membrane voltage fluctuations, 173
- rainfall, 173

- semiconductor noise, 173
- spectrum, 177, 183
- sums of, 173, 181
- systems with fractal boundaries, 173
- alternating renewal process(es), 172–182
 - alternating fractal renewal process, *See* alternating fractal renewal process(es)
 - autocorrelation, 175
 - Bernoulli random variables, 174
 - binomial noise, 173, 179–181
 - burst noise, 172
 - characteristic function, 175, 183
 - dwelt times, 174
 - exponential dwelt times, 176–177
 - extreme asymmetry, 176
 - Gaussian process, 181–182
 - moments, 174–175
 - on–off process, 172
 - random telegraph signal, 172
 - relation to renewal point process, 176
 - spectrum, 175–177, 183
 - sums of, 173, 179–181
- amygdala, *See* action potentials
- attention-deficit hyperactivity disorder, 44
- auditory nerve fiber, *See* action potentials
- Barnes, James, 269, 276
- Bartlett, Maurice, 94, 201, 202
- Bartlett–Lewis process, *See* cascaded process(es)
- Berger, Jay, 153, 154
- Bernoulli random deletion, *See* event deletion
- Bernoulli, Jakob, 225, 226
- binomial noise
 - as a sum of alternating renewal processes, 173, 179–181
 - autocorrelation, 179–181
 - binomial distribution, 179
 - convergence to a Gaussian process, 181–182
 - fractal, *See* fractal binomial noise
 - moments, 179
- bivariate point process, *See* point process(es)
- block shuffling, *See* operations on point processes
- blocked counter, *See* event deletion
- bootstrap method, *See* operations on point processes
- box-counting dimension, *See* dimension
- branching process, *See* cascaded process(es)
- Brownian motion, 19–21
 - as a neuronal threshold, 149–150
 - Bachelier process, 19
 - definition, 19–20
 - diffusion process, *See* power-law behavior
 - fractal-based point process from, 149–150
 - generation of, 150
 - history, 19
 - relation to fractional Brownian motion, 137
 - Wiener–Lévy process, 19
 - zero crossings, 15
- Burgess variance theorem, 231
- burst noise, *See* alternating renewal process(es)
- Cantor, Georg, 9
- Cantor set, 17–19
 - fat, 18
 - Hausdorff–Besicovitch dimension, 75
 - membership, 47
 - photonic multilayer-structure version, 40
 - randomized version, 95
 - semiconductor multilayer-structure version, 40
 - triadic, 17
 - variant, 46, 133–134
- capacity dimension, *See* dimension
- capacity-dimension scaling function, *See* dimension
- cascaded process(es), 93–95
 - applications of, 202, 323
 - Bartlett–Lewis, 94, 98–99, 324
 - branching, 95
 - cluster, 93
 - compound, 93
 - doubly stochastic Poisson process version, 95, 333, 336, 346

- fractal Bartlett–Lewis, 218–219, 335–336, 345–351
- fractal Neyman–Scott, 336–337, 345–351
- Neyman–Scott, 93, 202, 204, 324
- Poisson branching, 95
- Thomas, 95, 206
- Yule–Furry, 95
- central limit theorem, 36, 173, 174, 181, 188, 191, 216, 306
- central nervous system, *See* action potentials
- Čerenkov radiation, *See* photon statistics
- chaos, 25–32
 - fractal attractors, 25
 - fractals, connection to, 24–32
 - functional roles, 25
 - phase-randomization surrogate, 227
 - strange attractors, 25
- characteristic function, *See* interval statistics
- cluster process, *See* cascaded process(es)
- coastline(s)
 - Australian, 6
 - British, 6
 - fractal, 2–4
 - Höfn, 2, 6
 - Icelandic, 2, 6, 13–15
 - length of, 2–4, 6, 14
 - Seyðisfjörður, 2, 6
 - South African, 6
- compound process, *See* cascaded process(es)
- computer cache misses, 155
- computer communication networks, *See* computer network traffic
- computer network traffic, 313–354
 - alternating fractal renewal process, 173, 334–335
 - analysis and synthesis, 332
 - applications layer, 323
 - arrival process, 317
 - as a point process, 50
 - bit transmission, 323
 - blocking probability, 319
 - buffer occupancy, 316
 - buffer overflow probability, 319–321, 325, 334, 351–352
 - buffer size, 316
 - CAIDA, 322
 - capacity-dimension scaling function, 343
 - cascaded-process models, 335–337, 345–351
 - characteristic features of, 342–343
 - computer communication networks, 320–323, 328, 332
 - data sources, 117, 325
 - detrended fluctuations, 338, 340, 341, 348, 349
 - drop probability, 319
 - Ethernet traffic, 117–119, 315, 325, 337, 340–342, 345, 350, 351
 - event clustering, 345
 - exponentialized data, 250, 251, 326, 327, 337, 343, 345
 - extended alternating fractal renewal process, 335
 - feedback, 332
 - file transfers, 323
 - flow control, 333
 - fluid-flow models, 331
 - forward Kolmogorov equation, 318, 351
 - fractal Bartlett–Lewis process, 218, 335–336, 345–351
 - fractal exponents, 44, 126, 343–344
 - fractal features, 16, 40, 324–332
 - fractal-Gaussian-process-driven Poisson process, 335, 352–353
 - fractal Neyman–Scott process, 204, 328, 333, 335–337, 345–353
 - fractal-rate point process, 342
 - fractal renewal process, 334
 - fractal-shot-noise-driven Poisson process, 204, 335–337
 - fractional Brownian motion, 325, 331
 - FTP, 323, 329, 335, 336
 - general arrival and service processes, 317
 - generalized dimension, 343
 - geometric queue-length distribution, 318, 319, 328, 351–352
 - heavy-tailed service times, 328, 333, 337
 - HTTP, 323, 335

- internetwork layer, 323
- interval histogram, 130, 131, 233, 244, 338, 340–344, 348, 349, 351
- interval sequence, 337, 340, 341, 348, 349
- interval spectrum, 128, 339–341, 344, 348, 349
- interval statistics, 350–351
- interval wavelet variance, 129, 338, 340, 341, 344, 348, 349
- IP, 322–323
- ISP, 322
- link layer, 323
- Little’s law, 318
- local-area network, 325
- Markov process, 317, 325, 327, 328
- message-loss probability, 328, 332
- model complexity, 332–333
- modeling, 332–337, 345–351
- modulated fractal-Gaussian-process-driven Poisson process, 353
- monofractal approximation, 353–354
- multifractal features, 16, 329, 331–332, 353–354
- multiple data sets, 341–342
- multiple servers, 317, 319, 351
- multiple statistical measures, 337–340
- normalized Haar-wavelet variance, 119, 235, 325–327, 330, 339–341, 344, 348, 349, 351, 353
- normalized variance, 126, 127
- packets, 50, 315, 323, 325
- PASTA, 319
- periodicities, 342
- persistence, 329
- physical layer, 323
- point-process description, 330–331
- point-process identification, 271, 337–351
- power-law file sizes, 33, 323, 329–330, 335, 336
- power-law queue-length distribution, 328, 352
- predictability, 329
- queue length, 316–318
- queue waiting-time jitter, 328
- queue-length distribution, 317, 318, 325, 328, 334, 351, 353
- queueing theory, 316–320, 327–329, 336–337
- randomly deleted data, 234, 235, 344
- randomly displaced data, 245, 246
- rate-process description, 330–331, 334, 338, 340, 341, 348, 349
- rate spectrum, 118, 234, 325–326, 339–341, 344, 348, 349, 351
- rescaled range, 338, 340, 341, 348, 349
- resemblance to striate-cortex action potentials, 345, 351
- scale-free networks, 37–38, 40, 321–322
- scaling cutoffs, 330
- second-order statistics, 325–328, 340, 341, 348, 349
- server utilization, 318
- service process, 317
- service ratio, 318, 328
- shuffled data, 253, 254, 326, 327, 337, 342–344, 351, 352
- simulations, 332–333, 345–353
- SSH, 323, 329
- static representation, 322
- TCP, 323, 329, 334
- teletraffic theory, 315
- TELNET, 323, 335
- transport layer, 323
- UDP, 329
- vertical layers, 323
- video traffic, 325, 330
- waiting number mean, 318
- waiting time mean, 318
- wide-area network, 325
- World Cup access log, 330
- WWW, 325
- correlation dimension, *See* dimension
- counting statistics, 63–70
 - α -particle counting, 64
 - accidents, 64, 147
 - Allan factor, 68
 - Allan variance, 68, 269
 - autocorrelation, 69, 71, 72, 106–107, 121, 124, 132, 222, 232, 282, 296, 311

- autocovariance, normalized form, 69, 285–287
- count sequence, 51, 63
- counting distribution, 64, 65, 146–147, 163, 205–206, 218, 263–264
- counting-time increments, 297–298
- counting-time oversampling, 302–304
- counting-time weighting, 298–302
- cross-spectrum, 78
- dead-time-modified point process, 145, 227, 238, 240, 263–264
- decimated point process, 263–264
- dispersion ratio, 66
- doubly stochastic Poisson process, *See* doubly stochastic Poisson process(es)
- factorial moments, 65, 83, 87, 161
- Fano factor, 66
- fractal renewal process, *See* fractal renewal process(es)
- fractal-shot-noise-driven point process, *See* fractal-shot-noise-driven point process(es)
- generalized rates, 64
- generalized version of normalized Haar-wavelet variance, 69
- homogeneous Poisson process, *See* homogeneous Poisson process
- index of dispersion, 66
- integrate-and-reset process, *See* integrate-and-reset process(es)
- kurtosis, 65
- moments, 65–66
- negative binomial distribution, 146
- Neyman Type-A distribution, 202, 206, 209, 212
- noncentral negative binomial distribution, 147
- normalized Daubechies-wavelet variance, 120
- normalized general-wavelet variance, 74, 113–114, 120, 296–297
- normalized Haar-wavelet covariance, 77–78
- normalized Haar-wavelet variance, 62, 66–69, 71, 73, 80, 97, 103–105, 107, 111–112, 114, 115, 117–119, 121, 122, 124–126, 133, 167, 168, 232, 235, 236, 240, 246, 247, 249, 251, 254, 265, 266, 270, 275–282, 284–289, 291, 293, 296–304, 306, 307, 309–312, 325–327, 330, 339–344, 348, 349, 351, 353
- normalized Haar-wavelet variance, relation to normalized variance, 62, 68–69, 112, 209–211, 284, 296, 344
- normalized variance, 66, 68–69, 71, 73, 79, 80, 96–99, 105, 107, 109–110, 112, 121, 124, 126, 127, 133, 134, 212, 219, 222, 231, 234, 236, 282–284, 286–288, 296, 311, 312, 344
- normalized wavelet cross-correlation function, 77
- periodic processes, 64
- periodogram, 70
- rate-based measures, 64
- relation to interval statistics, 65, 344
- relationship among measures, 114–115
- renewal process, *See* renewal process(es)
- sample rate, 64
- shot-noise-driven Poisson process, *See* doubly stochastic Poisson process(es)
- skewness, 65
- spectrum, 39, 43, 64, 70, 73, 80, 87, 88, 97, 103, 111, 113–117, 121, 122, 124–126, 133, 134, 234, 236, 245, 247, 249, 250, 253, 254, 271, 275, 282, 304–312, 325–326, 339–341, 344, 348, 349, 351
- Thomas distribution, 206
- variance-to-mean ratio, 66
- Cox, David R., vi, viii, 81, 88
- Cox process, *See* doubly stochastic Poisson process(es)
- cross-spectrum, *See* counting statistics
- data-transmission errors, *See* fractal renewal process(es)

- dead-time deletion, *See* event deletion
 decimation, *See* event deletion
 deletion, *See* event deletion
 detrended fluctuation analysis, *See* interval statistics
 developmental disorders, 44
 developmental insults, 44
 diffusion processes, *See* power-law behavior
 dilation, *See* operations on point processes
 dimension
 box-counting, 12, 14, 75, 164, 237
 Cantor set, 18
 Cantor-set variant, 46
 capacity, 12, 14, 75, 96, 131, 164, 237
 capacity-dimension scaling function, 131, 132, 343
 correlation, 75, 96
 Euclidian, 11, 23, 35, 75, 223
 generalized, 74–76, 96, 130–132, 256, 332, 343
 generalized-dimension scaling function, 76, 131, 132, 266, 267
 Hausdorff–Besicovitch, 75
 information, 75
 Kolmogorov entropy, 75
 monofractal, 18, 75, 121
 multifractal, 75
 of a space, 11
 of an object, 11
 of diffusion processes, 34–35
 of point processes, 75–76, 96, 111, 121, 126, 130–132, 256, 272, 332, 343
 Rényi entropy, 74
 topological, 11, 75
 wavelet estimate of, 75
 Dirac delta function, special property of, 92, 228
 dispersion ratio, *See* counting statistics
 displacement, *See* operations on point processes
 doubly stochastic Poisson process(es), 87–90
 autocorrelation, 88
 cascaded-process isomorph, 95, 333, 336, 346
 coincidence rate, 88
 counting statistics, 88–89
 dead-time-modified, 237–241
 exponential interval density, 89–90, 125, 249, 272, 281
 factorial moments, 88
 fractal-binomial-noise-driven, 174, 182, 183, 272
 fractal-Gaussian-process-driven, 124–125, 145, 183, 217, 229, 249, 270, 275–281, 310, 328, 335, 352–353
 fractal-lognormal-noise-driven, 250
 fractal-rate-driven, 124, 262
 fractal-shot-noise-driven, *See* fractal-shot-noise-driven point process(es)
 integrated rate, 88
 interval density, 89
 interval statistics, 89–90
 multistage shot-noise-driven, 95
 random deletion of, 236
 rate coefficient of variation, 89–90, 281
 renewal version of, 90
 shot-noise-driven, 90, 202–204
 simulation of, 270, 310
 spectrum, 88
 superposition of, *See* superposition
 drug abuse, 44
 earthquakes, 33, 40, 77, 150, 155, 204, 222–223
 emotional state, 44
 equilibrium counter, *See* event deletion
 Erlang, Agner Krarup, 97, 313, 315, 316, 319
 Euclidian dimension, *See* dimension
 event deletion, 226, 229–241
 Bernoulli random deletion, 226, 227, 230–236, 262–263, 344
 blocked counter, 236, 264
 Burgess variance theorem, 231
 dead-time deletion, 226, 227, 230, 236–241, 262–264
 decimation, 97, 226, 227, 230–232, 262–264
 decimation parameter, 231

- doubly stochastic Poisson process,
 - See* doubly stochastic Poisson process(es)
- effects on fractal features, 229–231, 236
- equilibrium counter, 236, 264
- experimental interval histograms, 232–233
- experimental normalized Haar-wavelet-variance curves, 235
- experimental rate spectra, 234
- fractal onset frequency, 232, 241
- fractal onset time, 232, 241
- fractal renewal process, *See* fractal renewal process(es)
- general results, 229–231
- homogeneous Poisson process, *See* homogeneous Poisson process
- limit of a homogeneous Poisson process, 232
- periodic process, 232–236
- renewal process, *See* renewal process(es)
- type- p dead time, 236
- unblocked counter, 236, 263, 264
- excitable-tissue recordings, 41
- expansion-modification systems, 37
- exponentialization, *See* operations on point processes
- extended dead time, *See* event deletion
- Fano factor, 66
- Fatt & Katz, 45
- Feller, William, vi, 225, 237
- fern, 22
- Fibonacci sequences, *See* photonic materials, *See* semiconductors
- fixed dead time, *See* event deletion
- fluorescence fluctuations of nanoparticles, *See* alternating fractal renewal process(es)
- Fourier, Jean-Baptiste, 101–102
- fractal analysis, *See* fractal parameter estimation
- fractal-based point processes, *See* point process(es)
- fractal binomial noise
 - as a rate function, 174, 182–183, 272, 334
 - as a sum of alternating fractal renewal processes, 173, 181
 - convergence to a Gaussian process, 181–182
- fractal-binomial-noise-driven gamma process, 183
- fractal chi-squared noise, 145–147
 - as a rate function, 150–151
- fractal exponential noise, 146
- fractal noncentral chi-squared noise, 147
- fractal noncentral Rician-squared noise, 147
- negative binomial counting distribution, 146
- noncentral negative binomial counting distribution, 147
- fractal exponent(s)
 - auditory nerve fiber, *See* action potentials
 - computer network traffic, *See* computer network traffic
 - cutoffs, 14–15, 36, 103, 105, 107–108, 133, 274, 330
 - diffusion, *See* power-law behavior
 - estimation of, *See* fractal parameter estimation
 - for fractal Bartlett–Lewis process, 219
 - for fractal point process, 121
 - for fractal-rate process, 124
 - for fractal shot noise, *See* fractal shot noise
 - for multifractals, 15, 75, 331
 - for nonstationary nonfractal processes, 110, 112, 133
 - for normalized general-wavelet variance, 113–114
 - for normalized Haar-wavelet variance, 111–114
 - from autocorrelation, 110–111
 - from count-based autocovariance, 287
 - from interval spectrum, 126–128, 295
 - from normalized Daubechies-wavelet variance, 120
 - from normalized detrended fluctuations, 291

- from normalized Haar-wavelet variance, 117–119, 235, 246, 251, 254, 278, 299, 303
 - from normalized interval wavelet variance, 127–129, 293
 - from normalized rate spectrum, 116–118, 234, 245, 250, 253
 - from normalized rescaled range, 289
 - from normalized variance, 109–110, 126, 127, 285
 - from rate spectrum, 307
 - human heartbeat, *See* heartbeat
 - Hurst exponent, 137, 143–144, 287, 289
 - lateral geniculate nucleus, *See* action potentials
 - limited range of, 109–111
 - negative values of, 107–109, 133
 - observed values of, 109
 - range of values, 107–114
 - relations among, 105, 107, 114–115, 133
 - relative strength of fluctuations, 103, 273
 - retinal ganglion cell, *See* action potentials
 - same exponent from different fractal renewal processes, 166
 - spectrum, 133
 - striate cortex, *See* action potentials
 - superposition, *See* superposition
 - time varying, 331
 - under exponentialization, 250, 251, 264
 - under general deletion, 229–231
 - under random deletion, 234, 235
 - under random displacement, 245, 246
 - under shuffling, 253, 254
 - values in biological systems, 34
 - vesicular exocytosis, *See* vesicular exocytosis
 - visual-system interneuron, *See* action potentials
- fractal exponential noise, 146
- fractal Gaussian process(es), 144–145
 - as a rate function, 145, 216–217
 - as a sum of alternating fractal renewal processes, 173, 181–182
 - nomenclature for fractional processes, 143–145
- fractal lognormal noise, 147–149
 - as a rate function, 148–149, 151–152
 - rate statistics, 147–148
- fractal networks, *See* scale-free networks
- fractal noncentral chi-squared noise, 147
- fractal noncentral Rician-squared noise, 147
- fractal parameter estimation, 269–312
 - asymptote subtraction, 312
 - autocovariance, 285–287
 - bias from cutoffs, 274
 - bias/variance tradeoff, 311
 - choice of scaling range, 274
 - coincidence-rate limitations, 311
 - comparison of measures, 309–310
 - count-based measures, 282–287
 - counting-time increments, 297–299, 303
 - counting-time oversampling, 302–304
 - counting-time weighting, 298–302
 - detrended fluctuations, 289–291
 - discrete-time processes, 274
 - estimator bias, 274, 278–280, 284, 285, 287, 289, 291, 293, 295, 307
 - estimator root-mean-square error, 278, 285, 287, 289, 291, 293, 295, 299, 303, 307
 - estimator standard deviation, 278, 285, 287, 289, 291, 293, 295, 307
 - estimator variance, 273
 - fractal exponents, 107, 126, 270, 273–281, 285, 287, 289, 291, 293, 295, 299, 303, 307
 - heart rate variability, 274–275
 - interval-based measures, 287–296
 - interval spectrum, 294–296
 - interval wavelet variance, 291–293
 - limitations of, 310
 - maximum-likelihood approach, 274
 - nonparametric approach, 273–274

- normalized general-wavelet variance, 296–297
- normalized Haar-wavelet variance, 276–281, 296–304, 344
- normalized variance, 127, 282–285, 296, 311, 344
- optimal measures, 271, 309
- rate spectrum, 133, 304–309, 311
- rescaled range, 287–289
- robustness/error tradeoff, 311
- simulations, 270, 275–278, 284–295, 297, 299, 303, 305, 307, 310, 312
- speed/accuracy tradeoff, 274
- fractal point processes, *See* point process(es)
- fractal-rate point processes, *See* point process(es)
- fractal renewal process(es), 87, 124, 131, 132, 154–166, 281
 - capacity dimension, 164
 - characteristic function, 155, 156, 166
 - coincidence rate, 159–160
 - comparison with homogeneous Poisson process, 122
 - computer cache misses, 155
 - computer network traffic, 334
 - counting distribution, 163
 - data-transmission errors, 40, 154, 166–167
 - earthquake occurrences, 155
 - effect of interval-density exponent, 157
 - factorial moments, 160–161
 - features of, 122
 - forward recurrence time, 262
 - fractal exponents, 158
 - fractal onset frequency, 166
 - generalized inverse Gaussian density, 156
 - generalized Pareto density, 165
 - interneuron counterexample, 167–168, 265–267
 - interval density, 155–157
 - interval density with abrupt cutoffs, 155
 - interval density with smooth transitions, 156–157
 - interval moments, 155, 156
 - molecular evolution, 168–169
 - nondegenerate realization, 164–166
 - normalized Haar-wavelet variance, 162
 - normalized variance, 160–162
 - Pareto density, 154–155
 - point-process spectrum, 157–159, 166
 - random deletion of, 236, 263
 - same fractal exponent from different interval densities, 166
 - simulation time, 166, 312
 - stable distribution, 157
 - superposition of, *See* superposition
 - trapping in semiconductors, 169, 224
 - Wald’s Lemma, 164
- fractal shot noise, 186–197
 - amplitude statistics, 189–193
 - as a rate function, 90, 202–205
 - autocorrelation, 194–195
 - characteristic function, 189–190
 - cumulants, 190
 - degenerate, 188, 193
 - fractal exponents, 195–197
 - Gaussian limit, 145, 188
 - impulse response function, 187–188, 202, 205
 - integrated, 204–205
 - mass distributions, 198–199
 - multifractal impulse response function, 331
 - parameter ranges, 188, 189
 - point processes from, *See* doubly stochastic Poisson process(es)
 - power-law-duration variant, 188–189, 198, 336, 352
 - spectrum, 188, 195–197
 - stable distribution, 188, 192, 193, 197
 - sums of, 198
- fractal-shot-noise-driven integrate-and-reset process, *See* fractal-shot-noise-driven point process(es)
- fractal-shot-noise-driven point process(es), 202–217
 - applications of, 204

- applications of the Neyman Type-A distribution, 202
- applications of the shot-noise-driven Poisson process, 202
- Čerenkov radiation, 220–222
- coincidence rate, 214
- computer network traffic, 328, 335–337, 352–353
- counting distribution, 205–206
- counting statistics, 205–212
- design of, 220
- diffusion, 223
- earthquakes, 222–223
- factorial moments, 207–208
- forward recurrence time, 212–213
- fractal exponents, 209, 211, 214, 215
- fractal-Gaussian-process-driven limit, 216–217
- fractal-shot-noise-driven integrate-and-reset process, 217
- fractal-shot-noise-driven Poisson process, 90, 202–217
- Hawkes point process, 217
- impulse response function without cutoffs, 220
- interval density, 212–213, 219, 272
- multifractal version, 331
- Neyman–Scott process, 202, 204
- Neyman Type-A distribution, 202, 206
- normalized Haar-wavelet variance, 210–212
- normalized variance, 208–209, 219
- self-exciting point process, 217
- semiconductor particle detectors, 223–224
- spectrum, 215–216
- fractal-shot-noise-driven Poisson process, *See* fractal-shot-noise-driven point process(es)
- fractals
 - and Kant, 33
 - and Kohlrausch, 33
 - and Laplace, 33
 - and Leibniz, 33
 - and Weber, 33
 - and Weierstraß, 33
 - artificial, 16–21
 - chaos, connection to, 24–32
 - coastlines, 2–4, 6
 - convergence to stable distributions, 35–36
 - deterministic, 13, 16–19, 21–22
 - diffusion processes, 34–35
 - dynamical processes, 13
 - examples of fractals, 16–23, 28–30, 33, 115–120
 - examples of nonfractals, 23–24, 26–28
 - expansion-modification systems, 37
 - highly optimized tolerance, 37
 - historical antecedents, 32–33
 - in art, 45
 - in ecology, 26, 41
 - in human behavior, 43–44
 - in mathematics, 39–40
 - in medicine, 43–44
 - in music, 116
 - in the biological sciences, 41–44
 - in the neurosciences, 41–43
 - in the physical sciences, 39–40
 - in the psychological sciences, 42, 43, 45, 116
 - in vehicular-traffic flow, 4, 44, 45, 50, 116
 - laws of physics, 33–34
 - lognormal distribution, 36, 147
 - long-range dependence, 14–15
 - natural, 16, 21–23
 - noninteger dimension, 14
 - objects, 4
 - onset frequencies, 114–115
 - onset times, 114–115
 - origins of fractal behavior, 32–39, 329–330
 - Pareto's Law, 33
 - pink noise, 115–116
 - power-law behavior, connection to, 14, 32–39
 - putative exponential cutoff, 39
 - random, 13, 16, 19–23
 - range of time constants, 38–39, 332
 - recognizing the presence of fractal behavior, 44–45
 - salutary features of fractal behavior, 41, 45
 - scale-free networks, 37–38, 45

- scaling, connection to, 13–15
- self-organized criticality, 37
- static, 13
- ubiquity of fractal behavior, 39–44
- fractals in human behavior
 - attention-deficit hyperactivity disorder, 44
 - developmental disorders, 44
 - developmental insults, 44
 - drug abuse, 44
 - mood fluctuations, 43
- fractals in mathematics
 - convergence to stable distributions, 35–36
 - fractal geometry, 40
 - lognormal distribution, 36
- fractals in medicine
 - blood flow, 116
 - congestive heart failure, 275
 - fluctuations in human standing, 43
 - heart rate variability, 43–44, 270, 274–275
 - pain relief, 45
 - sensitization of baroreflex function, 45
- fractals in the neurosciences
 - action potentials in auditory nerve fibers, 42, 131, 145, 147, 249
 - action potentials in central-nervous-system neurons, 42, 131
 - action potentials in isolated preparations, 41–42
 - action potentials in visual-system neurons, 42, 77, 131, 183, 217, 267
 - cognitive processes, 43, 116
 - electroencephalogram fluctuations, 116
 - excitable-tissue fluctuations, 41, 92, 116, 149, 151, 173
 - ion-channel transitions, 41, 151, 173
 - neuronal avalanches in slice preparations, 42
 - sensory detection and estimation, 42–43, 45
 - vesicular exocytosis, 41, 131, 132, 149, 151–152
- fractals in the physical sciences
 - Čerenkov radiation, 34, 40, 204, 220–222
 - computer network traffic, 40, 313–354
 - data-transmission errors, 40, 154, 166–167
 - diffusion processes, 34–35, 204, 223
 - earthquake occurrences, 33, 40, 77, 150, 155, 204, 222–223
 - highly optimized tolerance, 37
 - laws of physics, 33–34
 - light scattering, 36, 40, 173
 - photonics, 40
 - self-organized criticality, 37, 222
 - semiconductors, 34, 39, 40, 116, 169, 172, 173, 223–224
- fractional Brownian motion, 136–141
 - as a model for computer network traffic, 325, 331
 - as a rate function, 140–141
 - autocorrelation, 137, 150
 - autocorrelation coefficient, 150
 - definition, 21, 137
 - generalized dimensions, 139–140
 - generation by fractional integration, 144
 - history, 136
 - Hurst exponent, 137
 - level crossings, 138
 - nomenclature for fractional processes, 143–145
 - ordinary Brownian motion, *See* Brownian motion
 - properties, 138–139
 - realizations, 139–140
 - relation of Hurst and scaling exponents, 143–144
 - relation to fractional Gaussian noise, 141
 - relation to ordinary Brownian motion, 137
 - self-similarity, 138
 - stationary increments, 137, 150
 - synthesis, 139
 - Wigner–Ville spectrum, 138–139
 - zero crossings, 15
- fractional Gaussian noise, 141–142
 - as a rate function, 142
 - definition, 141

- generalized dimensions, 142
- generation by fractional integration, 144
- in a Langevin equation, 35
- nomenclature for fractional processes, 143–145
- properties, 141–142
- realizations, 142–143
- relation of Hurst and scaling exponents, 143–144
- relation to fractional Brownian motion, 141
- synthesis, 142
- Wigner–Ville spectrum, 141–142
- gamma renewal process, *See* renewal process(es)
- Gauss, Carl Friedrich, 36, 171, 173
- generalized dimension, *See* dimension
- generalized-dimension scaling function, *See* dimension
- generalized inverse Gaussian density, 156
- Grand Canyon river network, 22
- Greenwood, Major, 49, 64, 147
- Gutenberg–Richter Law, 33
- Haar, Alfréd, 68, 101, 102
- Hausdorff–Besicovitch dimension, *See* dimension
- heart rate variability, 44, 270, 274–275
- heartbeat, 43, 50, 64, 79, 116–119, 128–131, 145, 232–235, 244–246, 250, 251, 253, 254, 264, 274–275, 293, 345
- heavy-tailed distributions, *See* interval statistics
- highly optimized tolerance, 37
- hippocampus, *See* action potentials
- Holtmark distribution, 193
- homogeneous Poisson process, 3, 23–24, 71, 82–85, 96–97, 108, 122, 124, 125, 131, 132, 167, 198, 231, 236, 246, 249, 255, 258, 260, 276, 278, 281, 316–320, 323, 325, 328, 335, 352
- dead-time-modified, 237–238, 249, 262–264
- decimated, 97, 263–264
- factorial moments, 84
- moments, 83
- human standing, 43
- Hurst, Harold Edwin, 59, 269, 287
- Hurst exponent, *See* fractal exponent(s)
- hypothesis testing, *See* operations on point processes
- Icelandic coastline, 14
- index of dispersion, *See* counting statistics
- information dimension, *See* dimension
- integrate-and-reset process(es), 91–93
 - dead-time-modified, 237, 241
 - decimated, 231
 - fractal-binomial-noise-driven, 174, 183
 - fractal-Gaussian-process-driven, 145, 243
 - fractal-shot-noise-driven, 217
 - gamma-distributed rate, 98
 - identification of, 273
 - interval density, 92
 - interval moments, 92
 - interval statistics, 91–92
 - kernel for heartbeat model, 293, 310
 - leaky, 93
 - model for action potentials, 91
 - modulated rate, 98, 110, 112
 - normalized variance, 96
 - oversampled sigma-delta modulator, 91
 - packet generation, 334
 - point-process spectrum, 91
 - randomly deleted, 236
 - time-varying threshold, 92–93, 149
- interevent-interval transformation, *See* operations on point processes
- interneuron, *See* action potentials
- interval statistics, 54–62
 - autocorrelation, 20, 57, 83, 282
 - characteristic function, 55–56
 - coefficient of variation, 55, 231, 233, 236, 345
 - cumulants, 55, 56
 - density, 55, 89–90, 121, 129–130, 227, 281
 - detrended fluctuation pseudocode, 62

- detrended fluctuation statistic, 61–62, 79, 282
- detrended fluctuation statistic, normalized form, 62, 289–291
- discriminating among fractal-rate processes, 310–311
- distribution, 281
- doubly stochastic Poisson process, *See* doubly stochastic Poisson process(es)
- exponential density, 83, 89–90, 92, 97, 125
- fractal renewal process, *See* fractal renewal process(es)
- fractal-shot-noise-driven point process, *See* fractal-shot-noise-driven point process(es)
- heavy-tailed distributions, 13, 56, 57, 328, 333, 337
- homogeneous Poisson process, *See* homogeneous Poisson process
- infinite moments, 56, 79, 165
- integrate-and-reset process, *See* integrate-and-reset process(es)
- interval ordering, 90, 227, 247–254, 256, 281, 345
- kurtosis, 55, 79, 175, 179
- limitations of, 122–124, 281–282, 344
- moments, 55, 60
- normalized wavelet variance, 59
- Pareto distribution, 57, 138, 154, 155, 165
- periodic processes, 64, 96
- periodogram, 70
- power-law distribution, *See* fractal renewal process(es)
- recurrence time, 56, 65, 79, 80, 96
- relation to counting statistics, 65, 344
- rescaled range pseudocode, 60
- rescaled range statistic, 59–60, 79, 282
- rescaled range statistic, normalized form, 60, 287–289
- semi-invariants, 55
- serial correlation coefficient, 57
- shot-noise-driven Poisson process, *See* doubly stochastic Poisson process(es)
- skewness, 55, 79, 175, 179
- spectrum, 42, 43, 58–59, 62, 64, 80, 83, 116, 126–128, 271, 275, 282, 294–296, 339–341, 344, 348, 349, 351
- subexponential distributions, 57
- survivor function, 55–57, 165, 238, 259–262
- wavelet transform, 58
- wavelet variance, 58–59, 62, 127–129, 275, 282, 291–293, 344
- Weibull distribution, 57, 328
- interval transformation, *See* operations on point processes
- ion channels, *See* alternating fractal renewal process(es)
- Isham, Valerie, vi
- Kenrick, Gleason W., 172
- knockout mice, 227
- Kolmogorov, Andrei, 135–136
- Lapicque, Louis, 81, 91
- lateral geniculate nucleus, *See* action potentials
- laws of physics, *See* power-law behavior
- Leyden-jar discharge, 33, 39
- light scattering, *See* fractals
- logistic equation, 26, 37
- logistic map, 26, 28, 30, 46
- lognormal distribution, 36, 57, 147
- long-range dependence, 15
- Lévy, Paul, 35, 36, 171, 174
- Lévy dust, *See* point process(es)
- Lévy-stable distributions, *See* stable distributions
- Mandelbrot, Benoit, viii, 4, 135, 136, 153, 154
- marked point process, *See* point process(es)
- medulla, *See* action potentials
- mixed Poisson process, *See* doubly stochastic Poisson process(es)
- molecular evolution, *See* fractal renewal process(es)
- monofractals, 15–16, 274, 331

- mood fluctuations, 43
- multidimensional point process, *See* point process(es)
- multifractals, 15–16, 75, 188, 331–332, 353–354
- multivariate point process, *See* point process(es)

- Newton's Law, 34
- Neyman, Jerzy, 94, 201, 202
- Neyman Type-A distribution, *See* counting statistics
- Neyman–Scott process, *See* cascaded process(es)
- Nile river flow patterns, 59, 116, 269
- noncentral limit theorem, 174
- nonextended dead time, *See* event deletion
- nonfractal(s)
 - Euclidian shapes, 6–7, 23
 - examples of, 14, 23–24, 26–28, 46
 - generalized dimensions, 75, 96
 - heart rate variability measures, 43, 275
 - homogeneous Poisson process, *See* homogeneous Poisson process influences, 279
 - orbits in a two-body system, 24
 - point processes, *See* point process(es)
 - radioactive decay, 24, 50
- nonparalyzable dead time, *See* event deletion
- nonstationary point process, *See* point process(es)
- normalization, *See* operations on point processes
- normalized Haar-wavelet covariance, *See* counting statistics
- normalized Haar-wavelet variance, *See* counting statistics
- normalized variance, *See* counting statistics
- normalized wavelet cross-correlation function, 77
- normalizing transformation, *See* operations on point processes

- Omori's Law, 33

- on–off process, *See* alternating renewal process(es)
- operations on point processes
 - block shuffling, 255, 262
 - bootstrap method, 255
 - event deletion, *See* event deletion
 - event-time displacement, 145, 226, 242–247, 251, 254, 255, 262
 - hypothesis testing, 126, 247, 253, 254, 271
 - imposed by experimenter, 227
 - imposed by measurement system, 227
 - interval displacement, 242
 - interval exponentialization, 226, 227, 249–251, 255, 261, 264–267, 326, 327, 337, 343, 345
 - interval normalization, 249
 - interval shuffling, 226–227, 252–256, 261–262, 265–267, 271, 326, 327, 337, 342–344, 351, 352
 - interval transformation, 226, 247–251, 261–262
 - intrinsic to underlying process, 227
 - phase randomization, 227
 - point-process identification, 255–256
 - superposition, *See* superposition
 - surrogate data, 15, 126, 227, 247, 253, 265–267, 271
 - time dilation, 226, 228–229, 262

- Palm, Conny, 50, 82, 257, 313, 315, 316
- paralyzable dead time, *See* event deletion
- Pareto, Vilfredo, 33, 153–154
- Pareto distribution, 33, 138, 154–155, 165, 198, 346
- Pareto's Law, 138, 154
- Penck, Albrecht, 1–2
- periodogram, *See* counting statistics, *See* interval statistics
- phase randomization, *See* operations on point processes
- photon statistics
 - betaluminescence, 202
 - cathodoluminescence, 202

- Čerenkov radiation, 34, 40, 204, 220–222
- in presence of atmospheric turbulence, 36
- in presence of dead time, 263
- radioluminescence, 202
- scattered light, 40
- superposed coherent and thermal light, 147
- thermal light, 146
- photonic materials
 - diffractals, 40
 - fractal reflectance, 40
 - fractal transmittance, 40
 - group-velocity reduction, 40
 - light scattering, 40
 - multilayer structures, 40
 - phase screen, 40
 - pseudo-bandgaps, 40
- Poincaré, Henri, 9, 25, 174
- point process(es), 4–5, 50–80, 82–99
 - Bartlett–Lewis, *See* cascaded point process(es)
 - bivariate, 77
 - branching, *See* cascaded process(es)
 - capacity dimension, 164
 - cascaded, *See* cascaded process(es)
 - coincidence rate, 70–72, 74, 80, 105–106, 110–111, 133, 159–160, 214
 - computer network traffic, *See* computer network traffic
 - correlation in a bivariate process, 77–78
 - count-based measures, 63–70
 - deleted, *See* event deletion
 - doubly stochastic Poisson, *See* doubly stochastic Poisson process(es)
 - early work, 50
 - estimation of, *See* fractal parameter estimation
 - examples of, 4, 79, 82–99
 - filtered general, 197–198
 - fractal, 76, 121–123, 131, 255
 - fractal-based, 4–5, 120–124, 130
 - fractal behavior in, 115–120
 - fractal parameter estimation, *See* fractal parameter estimation
 - fractal-rate, 76, 123–124, 251, 255, 345
 - fractal renewal process, *See* fractal renewal process(es)
 - fractal-shot-noise-driven, *See* fractal-shot-noise-driven point process(es)
 - from Brownian motion, 149–150
 - from fractal binomial noise, 182–183
 - general measures of, 70–76
 - Hawkes, 217
 - homogeneous Poisson, *See* homogeneous Poisson process
 - identification of, 125–131, 255–256, 270–273, 337–351
 - infinitely divisible cascade, 123, 331
 - integrate-and-reset, *See* integrate-and-reset process(es)
 - intermittency, 122
 - interval-based measures, 54–62
 - limitations of measures, 282
 - Lévy dust, 15, 95–96, 138
 - marked, 54, 77, 176, 222, 334
 - measures of fractal behavior, 103–107
 - modulated integrate-and-reset, *See* integrate-and-reset point process(es)
 - monofractal, 131
 - multidimensional, 82
 - multifractal, 123
 - multivariate, 77
 - Neyman–Scott, *See* cascaded point process(es)
 - nonfractal, 96, 124–125, 131
 - nonstationary, 71, 110, 112, 133–134
 - operations on, *See* operations on point processes
 - orderly, 52–54, 66, 75, 79, 95, 96, 110, 174, 197, 206, 220
 - periodic, 91, 232–236
 - renewal, *See* renewal process(es)
 - right-continuous, 51
 - self-exciting, 217
 - sinusoidally modulated, 98
 - spectrum, 72–74, 80, 88, 91, 97, 103, 111, 115, 121, 122, 124,

- 125, 133, 149, 151, 157–159, 166, 183, 215–216, 218–220, 230–232, 261, 262, 311, 312
 spectrum, normalized form, 72
 superposed, *See* superposition
- Poisson, Siméon Denis, 49, 63
- Poisson process, *See* homogeneous Poisson process
- power-law behavior
- anharmonic-oscillator energy, 34
 - Čerenkov radiation, 34
 - computer file sizes, 33, 323, 329–330, 335, 336
 - Coulomb's Law, 34
 - diffusion processes, 34–35, 204, 223
 - dipole field, 34
 - expansion-modification systems, 37
 - fractal exponent, *See* fractal exponent(s)
 - fractals, connection to, 14, 32–39
 - Gutenberg–Richter Law, 33
 - harmonic-oscillator energy, 34
 - highly optimized tolerance, 37
 - Hooke's Law, 34
 - hydrogen-atom energy, 34
 - infinite-quantum-well energy, 34
 - interval distribution, *See* fractal renewal process(es)
 - Kepler's Third Law, 34
 - Langmuir–Childs Law, 34
 - laws of physics, 33–34
 - line of charge, 34
 - logistic equation, 37
 - lognormal distribution, 36
 - mass distributions, 198–199
 - Newton's Law, 34
 - Omori's Law, 33
 - Pareto's Law, 33, 138, 154–155, 165, 198, 346
 - preservation of, 103
 - quadrupole field, 34
 - quantum number, 34
 - relationships among measures, 114–115
 - Richardson's Law, 3
 - rigid-rotor energy, 34
 - scale-free networks, 37–38
 - scaling functions, 3, 12–13
 - self-organized criticality, 37
 - stable distributions, 35–36
 - superposed relaxation processes, 38–39
 - time functions, 34
 - van der Waals force, 34
- queueing theory, *See* computer network traffic
- random deletion, *See* event deletion
- random telegraph signal, *See* alternating renewal process(es)
- rate spectrum, *See* counting statistics
- recovery function, *See* event deletion
- refractoriness, *See* event deletion
- relative dead time, *See* event deletion
- relative refractoriness, *See* event deletion
- renewal process(es), 85–87
- alternating, *See* alternating renewal process(es)
 - coincidence rate, 85–86
 - decimated Poisson process, 97, 263–264
 - doubly stochastic Poisson version of, 90
 - event deletion, *See* event deletion
 - exponential density, 97
 - factorial moments, 87
 - fractal, *See* fractal renewal process(es)
 - gamma density, 97
 - gamma density for computer network traffic, 336
 - history of, 85
 - invariance to shuffling, 271
 - operations on, *See* operations on point processes
 - random deletion of, 236, 263
 - relation between interval and counting statistics, 87
 - spectrum, 86–87, 97
 - superposition of, *See* superposition
- Rényi dimension, *See* dimension
- rescaled range analysis, *See* interval statistics
- reticular formation, *See* action potentials
- retinal ganglion cell, *See* action potentials
- Rice, Steven O., 147, 185, 186

- Richardson, Lewis Fry, 1–3
 Rudin–Shapiro sequences, *See* semiconductors
- scale-free networks, 37–38, 40, 321–322
 scaling, *See* fractals
 scaling cutoffs, *See* fractal exponent(s)
 scaling exponents, *See* fractal exponent(s)
 Schottky, Walter, 185, 186
 Scott, Elizabeth, 201, 202
 self-organized criticality, 37
 semiconductors
 fractional scaling exponents, 34
 multilayer structures, 40
 noise in, 39–40, 116, 169, 172, 173
 particle detectors, 223–224
 range of time constants, 39
 trapping in, 169, 224
 semi-experiments, *See* operations on point processes
 shot noise, 186–187
 amplitude, 186–187
 as a rate function, 90
 filtered general point process, 197–198
 fractal, *See* fractal shot noise
 Gaussian limit, 186, 191
 generalized, 187
 impulse response function, 202
 shuffling, *See* operations on point processes
 sick time, *See* event deletion
 somatosensory cortex, *See* action potentials
 spectral smoothing, 117, 128, 326, 339
 spectrum, *See* counting statistics, *See* interval statistics, *See* point process(es)
 spike trains, *See* action potentials
 stable distributions, 35–36, 79, 157, 174, 192, 193
 stochastic dead time, *See* event deletion
 striate cortex, *See* action potentials
 superposition
 alternating renewal processes, 41, 173, 179–182
 doubly stochastic Poisson processes, 258–259
 fractal-based and homogeneous Poisson processes, 273
 fractal-based point processes, 258, 261, 310
 fractal content, 262
 fractal Gaussian process and modulating stimulus, 145
 fractal ion-channel transitions, 42
 fractal renewal processes, 260–261
 harmonic functions, 101
 packet arrival times, 323
 periodic series of events, 81
 point processes, 84–85, 227, 256–261
 Poisson-process limit, 85
 relaxation processes, 38–39
 renewal processes, 259–260, 334
 secondary events comprising, 218
 surrogate data, *See* operations on point processes
 survivor function, *See* interval statistics
 synapse, *See* vesicular exocytosis
- telephone network traffic, 40, 84, 97, 154, 166–167, 313, 315–320, 324
 tent map, 46
 thalamus, *See* action potentials
 thinning, *See* event deletion
 Thomas distribution, *See* counting statistics
 Thomas process, *See* cascaded process(es)
 Thue–Morse sequences, *See* photonic materials, *See* semiconductors
 time dilation, *See* operations on point processes
 time series, 4
 topological dimension, *See* dimension
 translation, *See* operations on point processes
 triadic Cantor set, *See* Cantor set
 type- p dead time, *See* event deletion
- unblocked counter, *See* event deletion
- Van Ness, John W., viii, 135, 136
 variance-to-mean ratio, *See* counting statistics

- vesicular exocytosis, 41–43, 117–119, 128–132, 149, 151–152, 233–235, 244–246, 250, 251, 253, 254, 344, 345
- visual-system interneuron, *See* action potentials
- Wald's Lemma, 164, 237
- wavelet(s)
 - computer-network-traffic analysis, 336
 - Daubechies, 120
 - estimating the generalized dimension, 75
 - generating fractional Brownian motion, 139
 - Haar, 101, 269
 - higher-order moments, 332
 - interval wavelet variance, *See* interval statistics
 - normalized Daubechies-wavelet variance, *See* counting statistics
 - normalized general-wavelet variance, *See* counting statistics
 - normalized Haar-wavelet covariance, *See* counting statistics
 - normalized Haar-wavelet variance, *See* counting statistics
 - removing trends, 62, 113
 - transform, 58, 67, 74
- Weibull distribution, 57, 328
- Wiener–Khinchine theorem, 73
- Yule, G. Udny, 49, 64, 95, 147
- Yule–Furry branching process, *See* cascaded process(es)
- zeta distribution, 33, 38