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Krzysztof Podgorski* (kpodgorski@math.iupui.edu), Department of Mathematical Sciences,
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Two unrelated limiting results for stochastic processes are discussed. The first one approximates fractional Brownian motion by a sum of standard but transformed Ornstein-Uhlenbeck processes. The second one approximates Gamma process by negative binomial process. Both results can be used to approximate trajectories of the corresponding processes that are known to be hard to simulate by the processes for which simulation is rather straightforward. (Received August 02, 2006)