FRACTIONAL BROWNIAN MOTION – RANDOM MIDPOINT DISPLACEMENT METHOD

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Abstract: The physical models are proved incapable of describing in a formal manner, empirical discontinuities, and this for a very simple reason: they use regular functions that are by their nature continuous. This continuity primate is emphasised by the necessity of accurate prevention of the phenomena in their evolution, of deduction of any state starting from the initial state. The morphological theories study the world rationality where we live, the world subjected to occurrence, that the classic Physics has chose to ignore.

Key words: fractal theory, chaos theory, Brownian motion.