

A fractional Brownian motion (FBM) $\{B^H(t)\}_{t \geq 0}$ of Hurst parameter $H \in (0, 1)$, is a continuous and centered Gaussian process with covariance function

$$R_H(t, s) = \mathbb{E}(B^H(t)B^H(s)) := \frac{1}{2}(t^{2H} + s^{2H} - |t - s|^{2H}), \quad \text{for } t, s \geq 0.$$

Lemma 3.2 [2] For $\phi \in L^{\frac{1}{H}}([0, T])$

$$H(2H - 1) \int_0^T \int_0^T |\phi(s)\phi(t)||t - s|^{2H-2} dt ds \leq c_H \|\phi\|_{L^{\frac{1}{H}}([0, T])}^2. \quad (1)$$

References

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