

A MULTIPARAMETER GARSIA-RODEMICH-RUMSEY INEQUALITY AND SOME APPLICATIONS

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Abstract: We extend the classical Garsia-Rodemich-Rumsey inequality to the multiparameter situation. The new inequality is applied to obtain some joint Hölder continuity along the rectangles for fractional Brownian fields $W(t, x)$ and for the solution $u(t, y)$ of stochastic heat equation with additive white noise.

References

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