#### Aspects of Wireless Network Modeling based on Poisson Point Processes

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## Purpose

Stochastic models for simplified wireless network

- Spatially distributed stations with emitters/receivers for transmission over a common communication channel.
- Approach based on Poisson point processes for spatial locations, signal strength, fading effects, session length
- Signal transmissions syncronized and slotted in time; one symbol per slot.
- Signal power affected by Rayleigh fading, attenuation prop. to traveled distance, and lognormal fading.
- Interference field: superposition effect of all stations.
- Signal to noise and interference ratio; compute or estimate success probability.
- ► Balance between node density and node interference.

Model extentions

- Modeling scenario for Rayleigh fading based on Lévy gamma subordinator processes relation to complex Gaussian waveforms (continuous time).
- Sessions which are Poisson in both space and time.
- Short-tailed or heavy-tailed random session duration times.
- Scaling approximation to analyze the fluctuations in the interference field. Brownian motion, fractional Brownian motion, etc.

# Outline

Preliminary notes are available

#### One-slot models

Connectivity model Pathloss model Rayleigh fading Poisson calculus Multicast model Interference model Node density versus interference

#### Traffic session modeling

Rayleigh fading over fixed session length Lognormal fading Temporal-spatial traffic sessions Fluctuations of interference field Scaling analysis

# Connectivity model

Move around (receiver) in space: count number of nodes within transmission range



Center balls B(x,r) of random radius r at locations  $x \in \mathbf{R}^d$  of a Poisson point measure, Lebesgue intensity  $\lambda dx$ . Each ball has independent radius R from distribution  $F_R(r) = P(R \le r)$ . Let  $N_\lambda(dx, dr)$  be a Poisson point measure with intensity  $\lambda dx F_R(dr)$ . The number of "successful transmissions" received at y is

$$M_1(y) = \sum_j I\{R_j > |X_j - y|\} = \int_{\mathbf{R}^d} \int_0^\infty I\{r > |x - y|\} N(dx, dr)$$
  
= # balls containing y

If  $E(R^d) < \infty$  then

$$EM_{1} = \int_{\mathbf{R}^{d}} \int_{0}^{\infty} I\{r > |x|\} n(dx, dr) = \lambda \int_{0}^{\infty} \int_{\mathbf{R}^{d}} I\{r > |x|\} dx F_{R}(dr)$$
$$= \lambda \int_{0}^{\infty} |B(0, r)| F_{R}(dr) = \lambda |B(0, 1)| E(R^{d}).$$

The moment generating function

$$\log E e^{\theta M_1} = \int_{\mathbf{R}^d} \int_0^\infty e^{\theta I\{r > |x|\}} - 1) n(dx, dr)$$
$$= \lambda(e^{\theta} - 1) \int_{\mathbf{R}^d} \int_0^\infty I\{r > |x|\} n(dx, dr)$$
$$= \lambda(e^{\theta} - 1) |B(0, 1)| E(R^d)$$

shows that  $M_1$  is Poisson. For fixed R = r, a point is connected to at least one network node with probability

$$P(M_1 \ge 1) = 1 - e^{-\lambda |B(0,1)|r^d}.$$

#### Pathloss model

With each node associate signal of power S. Attenuation over distance x given by function a(x), e.g.

$$a_0(x) = |x|^{-\beta}, \qquad a_1(x) = (1+|x|)^{-\beta}, \quad \beta > d.$$

External noise W, threshold T, required signal to noise ratio:

$$SNR = S a(x)/W > T.$$

The # of nodes successfully received at the origin:

$$M_2 = \sum_j I\{S_j a(X_j) > TW\} = \int_{\mathbf{R}^d} \int_0^\infty I\{s \, a(x) > TW\} \, N(dx, ds).$$

#### Pathloss model, cont'n

Jsing 
$$a_0(x)=|x|^{-\beta}$$
,
$$M_2=\int_{\mathbf{R}^d}\int_0^\infty \mathrm{I}\{(s/TW)^{1/\beta}>|x|\}\,N(dx,ds).$$

Thus, pathloss model equivalent to connectivity model with

$$R = (S/TW)^{1/\beta}, \quad F_R(r) = P(S < TWr^{\beta}) = F_S(TWr^{\beta}).$$

Hence

$$EM_2 = \lambda |B(0,1)| E[(S/TW)^{d/\beta}] = \lambda |B(0,1)| T^{-d/\beta} E(S^{d/\beta}) E(W^{-d/\beta}).$$

Basic assumption on S:  $E(S^{d/\beta}) < \infty$ . Since  $\beta > d$ , suffices to have  $ES < \infty$ . The additional moment condition for external noise is somewhat artificial; singularity of  $a_0$ .

# Rayleigh fading

S exponential distribution, parameter  $\mu$ . Motivation comes from underlying picture of the signal as a complex waveform Z = X + iY with Gaussian real and imaginary parts. If X, Y independent zero mean Gaussian random variables with variance  $\sigma^2$ , then power of the wave is the squared amplitude  $X^2 + Y^2$ , which is exponential with mean  $2\sigma^2$ . In pathloss model:

$$P(R > r) = EP(S > TWr^{\beta}|N_0) = E(e^{-\mu TWr^{\beta}}), \quad r \ge 0.$$

## Some Poisson integral calculus

Ref's: E.g. Kingman [Ki], Kallenberg [Ka].

Poisson point measure  $N = \sum_j \delta_{X_j}$  defined on measurable state space **X**. Intensity measure is a  $\sigma$ -finite measure n also defined on **X**. For any  $A \subset \mathbf{X}$ , the number of points in A,  $N(A) = \sum_j I\{X_j \in A\}$ , is Poisson with mean n(A). For  $A_1, \ldots, A_n$  in **X** disjoint the variables  $N(A_1), \ldots, N(A_n)$  are independent.

Let  $f:\mathbf{X}\to\mathbf{R}$  be a measurable function. The stochastic integral of f with respect to N,

$$\int_{\mathbf{X}} f(x) N(dx) = \sum_{j} f(X_{j}),$$

exists with probability one if and only if

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$$\int_{\mathbf{X}} \min(|f(x)|, 1) \, n(dx) < \infty.$$

For such  $f,\,{\rm the}$  distribution of the Poisson integral is determined by the characteristic function

$$E\exp\left\{i\theta\int_{\mathbf{X}}f(x)N(dx)\right\} = \exp\left\{\int_{\mathbf{X}}(e^{i\theta f(x)}-1)n(dx)\right\}, \quad \theta \in \mathbf{R}.$$

## Poisson integral calculus, cont'n

In particular,

$$E \int_{\mathbf{X}} f(x) N(dx) = \int_{\mathbf{X}} f(x) n(dx),$$
  
Var  $\int_{\mathbf{X}} f(x) N(dx) = \int_{\mathbf{X}} f(x)^2 n(dx)$ 

The centered stochastic integral

$$\int_{\mathbf{X}} f(x) \, N(dx) - E \int_{\mathbf{X}} f(x) \, N(dx) = \int_{\mathbf{X}} f(x) \left( N(dx) - n(dx) \right)$$

with respect to the compensated measure  $\widetilde{N}(dx)=N(dx)-n(dx),$  has characteristic function

$$E \exp\left\{i\theta \int_{\mathbf{X}} f(x) \,\widetilde{N}(dx)\right\} = \exp\left\{\int_{\mathbf{X}} \left(e^{i\theta f(x)} - 1 - i\theta f(x)\right) n(dx)\right\}.$$

The integral  $\int_{\mathbf{X}} f(x) \, \widetilde{N}(dx)$  exists in  $L^1$  if and only if

$$\int_{\mathbf{X}} \min(|f(x)|, f(x)^2) \, n(dx) < \infty.$$

#### Multicast model

Users located in  $\mathbb{R}^d$  as Poisson point process with intensity  $\lambda dx$ . Signal of power S emitted at the origin. The users are potential receivers. Transmission subject to attenuation pathloss,  $a_0(x) = |x|^{-\beta}$ , and external noise W. The # of users that recieve the message is

$$M_3 = \sum_j I\{S \, a(X_j) > TW\} = \int_{\mathbf{R}^d} I\{S \, a(x) > TW\} \, N(dx).$$

Characteristic function:

$$E(e^{i\theta M_3}) = E \exp\left\{\lambda(e^{i\theta} - 1) \int_{\mathbf{R}^d} I\{S > WT | x|^\beta\} dx\right\}$$
$$= E \exp\{\lambda(e^{i\theta} - 1) | B(0, 1) | (S/WT)^{d/\beta}\}.$$

Thus,  $M_3$  is mixed Poisson random with random intensity that depends on non-fading signal to noise ratio S/W.

#### Interference model

The field of Poisson interference is the (stationary) shot noise process

$$I_{\lambda}(y) = \sum_{j} S_{j} a(X_{j} - y) = \int_{\mathbf{R}^{d}} \int_{0}^{\infty} s \, a(x - y) \, N(dx, ds), \quad y \in \mathbb{R}^{d}.$$

For  $I_{\lambda} = I_{\lambda}(0)$  with  $a = a_0$  we have

$$\begin{split} \log E(e^{i\theta I_{\lambda}}) &= \int_{\mathbf{R}^{d}} \int_{0}^{\infty} (e^{i\theta a(x)s} - 1) \, n(dx, ds) \\ &= \lambda |B(0, 1)| \int_{0}^{\infty} E(e^{i\theta S/r^{\beta}} - 1) r^{d-1} \, dr \\ &= \lambda |B(0, 1)| \int_{0}^{\infty} E(e^{i\theta St} - 1) \beta^{-1} t^{-d/\beta - 1} \, dt \\ &= \lambda |B(0, 1)| E(S^{d/\beta}) \int_{0}^{\infty} (e^{i\theta t} - 1) \beta^{-1} t^{-d/\beta - 1} \, dt \\ &= \lambda |B(0, 1)| E(S^{d/\beta}) C(\operatorname{sign} \theta) \, |\theta|^{d/\beta}. \end{split}$$

Thus,  $I_{\lambda}$  is  $\alpha$ -stable with stable index  $\alpha = d/\beta < 1$  (infinite mean).

#### Interference model, cont'n

Place source of signal power S at  $x \in \mathbf{R}^d$ . Emitted signal is received at the origin uncorrupted by interference if signal to interference and noise ratio exceeds a threshold value

$$SINR = \frac{S a(x)}{W + I_{\lambda}} > T.$$

Assuming Rayleigh fading with S exponential of mean  $1/\mu$ ,

$$P(S a(x) > T(W + I_{\lambda})) = E(e^{-\mu T W/a(x)}) E(e^{-\mu T I_{\lambda}/a(x)}).$$

Here,

$$E(e^{-\mu T I_{\lambda}/a(x)}) = \exp\left\{-\lambda C_{d,\beta} E(S^{d/\beta}) \left(\mu T/a(x)\right)^{d/\beta}\right\}$$
$$= \exp\left\{-\lambda C_{d,\beta} \Gamma(1+d/\beta) T^{d/\beta} |x|^d\right\}$$
$$= \exp\left\{-\lambda \frac{d\pi/\beta}{\sin(d\pi/\beta)} T^{d/\beta} |x|^d\right\}$$

## Node density balancing interference

Medium access control probability, [BBM'06]. No external noise, W = 0. Assume each station which access the medium (prob p) expects to transmit over fixed distance r with threshold T, to a destination user not considered part of the network.

If accessing station is  $(X_j, S_j)$  and the user located at  $Y_j$ ,  $|X_j - Y_j| = r$ , then success if  $S_j a(X_j - Y_j) > TI_{\lambda p}(Y_j)$ . Hence the expected # of successful users in  $\mathbf{S} \subset \mathbf{R}^d$  equals

$$E\sum_{X_j\in\mathbf{S}} I\{S_j a(r) > TI_{\lambda p}(Y_j)\} = \int_{\mathbf{S}} P(Sa(r) > TI_{\lambda p}) \lambda p dx$$
$$= \lambda p |\mathbf{S}| P(Sa(r) > TI_{\lambda p})$$
$$= \lambda' p_r(\lambda') |\mathbf{S}|, \quad \lambda' = \lambda p.$$

Thus, maximize  $\lambda p_r(\lambda)$  over  $\lambda$ .

#### Node density versus interference, cont'n

**Claim:** If  $ES^p < \infty$  for some  $p > d/\beta$ , then there exists an optimal node intensity  $\lambda_{\max}$  which maximizes the performance of the network, under given conditions. Chebyshev:

$$p_r(\lambda) = p_{\lambda^{1/d}r}(1) = P(S > T\lambda^{\beta/d}r^{\beta}I_1) \le E(S^p)E(I_1^{-p})\frac{1}{T^p\lambda^{p\beta/d}r^{p\beta}}$$

Here,

$$\begin{split} E(I_1^{-p}) &= \frac{1}{\Gamma(p)} \int_0^\infty s^{p-1} E(e^{-I_1 s}) \, ds = \cdots = \\ &= \frac{(\beta/d) \Gamma(p\beta/d)}{\Gamma(p)(|B(0,1)| \Gamma(1-d/\beta) E(S^{d/\beta})/d)^{p\beta/d}} < \infty. \end{split}$$

Thus, if  $E(S^p)<\infty,$  some  $p>d/\beta,$  then

$$\lambda p_r(\lambda) \leq \text{const} \frac{1}{\lambda^{p\beta/d-1}} \to 0, \quad \lambda \to \infty,$$

## Traffic session modeling

Pitman-Yor (and others): There exists a two-parameter stochastic process  $\{\Gamma_v(t), v \ge 0, t \ge 0\}$  which is a gamma subordinator process in t and a squared Bessel diffusion in v.

Interpretation: Subordinator increments yield the cumulative increase of energy pulses from a given emitter over time. For fixed t,  $\Gamma_v(t)$ ,  $v \ge 0$ ,  $\Gamma_0(t) = 0$ , is a squared Bessel diffusion with fractal dimension 2t and variance parameter v/2. In particular,

$$\Gamma_v(k) = \sum_{j=1}^k (X_j^2 + Y_j^2), \quad (X_j, Y_j) \quad \text{zero mean Gaussian, variance } v/2,$$

meaning that Rayleigh fading stems from variations in squared amplitude of complex Gaussian wave.

## Rayleigh fading sessions

Let  $N_{\lambda}(dx, d\gamma)$  be Poisson point process in  $\mathbb{R}^d \times \mathcal{D}$  with intensity measure  $\lambda dx Q_0^{a(x)}(d\gamma)$ , where  $Q_0^v(d\gamma)$  is the distribution for subordinator paths  $\{\gamma(t), t \geq 0\}$  of  $\Gamma_v(t)$ . The cumulative interference in y at time t is given by

$$I_{\lambda}(t,y) = \int_{\mathbf{R}^d} \int_{\mathcal{D}} \gamma(t) a(x-y) \, N_{\lambda}(dx,d\gamma).$$

Using  $a = a_0$ ,

$$\log E(e^{i\theta I_{\lambda}(t)}) = \int_{\mathbf{R}^{d}} \int_{\mathcal{D}} (e^{i\theta\gamma(t)} - 1) \lambda dx \, Q_{0}^{a(x)}(d\gamma)$$
$$= \lambda |B(0,1)| E(\Gamma_{1}(t)^{d/\beta}) C(\operatorname{sign} \theta) |\theta|^{d/\beta}.$$

## Lognormal fading

Multiplicative effect of wave shadowing. Changes slowly in comparison to Rayleigh fading.

Assume the power observed at the origin of an emitter in x has lognormal distibution  $V_x$  with distribution  $F_x(dv)$  and  $EV_x = a_1(x)$ . Conditional on  $V_x = v$ , assume the cumulative power is  $\Gamma_v(t)$ ,  $t \ge 0$ . Relevant Poisson measure  $N_\lambda(dx, dv, d\gamma)$  has intensity

 $\lambda dx \, F_x(dv) \, Q_0^v(d\gamma)$ , and

$$\begin{split} \log E(e^{i\theta I_{\lambda}(t)}) &= \int_{\mathbf{R}^{d}} \int_{0}^{\infty} \int_{\mathcal{D}} (e^{i\theta\gamma(t)} - 1) \,\lambda dx \, F_{x}(dv) Q_{0}^{v}(d\gamma) \\ &= \lambda \int_{\mathbf{R}^{d}} \int_{0}^{\infty} E(e^{i\theta\Gamma_{v}(t)} - 1) \, F_{x}(dv) dx \\ &= \lambda \int_{\mathbf{R}^{d}} E\Big[\Big(\frac{V_{x}}{1 - i\theta V_{x}}\Big)^{t} - 1\Big] \, dx. \end{split}$$

# Temporal-Spatial Interference

Signal transmitters:

- ▶ random locations  $x \in \mathbf{S} \subset \mathbf{R}^d$ , Poisson
- ▶ initial times s ∈ R, Poisson
- call holding times u, law G(du)

Transmission sessions (s, x, u), given by Poisson point measure N(ds, dx, du) with intensity  $\lambda ds dx G(du)$ 



# Temporal-Spatial Interference, cont

Interested in total spatial interference, measured as received power at origin. Two types of fading reduce signal power:

- Lognormal fading; multiplicative shadowing, long term
- Rayleigh fading; multipath interaction, short term

Model:

- Attenuation function,  $g(x) = \frac{1}{(1+|x|)^{\beta}}$
- ►  $V \sim \log N$ , EV=g(x), law  $F_x(dv)$
- Given V = v, power given by Gamma subordinator Γ<sub>v</sub>(t), law Q<sup>v</sup>(dγ)



### Temporal-Spatial Interference, cont

The resulting signal of session (s, x, u) is a point  $(s, x, u, v, \gamma)$  given by a Poisson point measure  $N(dsdx, du, dv, d\gamma)$  with intensity measure  $\lambda dsdx G(du) F_x(dv) Q^v(d\gamma)$ .

Introduce

$$K_t(s, u) = \int_0^t I\{s < y < s + u\} \, dy = |(s, s + u) \cap (0, t)|,$$

which measures the fraction of the time interval [0, t] during which a session that starts at time s and has duration u is active.

Interference process:

$$I_{\lambda}(t) = \int_{\mathbf{R}\times\mathbf{R}^d} \int_0^\infty \int_0^\infty \int_{\mathcal{D}} \gamma(K_t(s, u)) N(dsdx, du, dv, d\gamma).$$

#### Fluctuations

Fluctuations of the Poisson interferers around the mean level

$$EI_{\lambda}(t) = \int_{\mathbf{R}\times\mathbf{R}^{d}} \int_{0}^{\infty} \int_{0}^{\infty} E\Gamma_{v}(K_{t}(s,u)) \lambda ds dx F_{x}(dv) G(du)$$
  
$$= \int_{\mathbf{R}\times\mathbf{R}^{d}} \int_{0}^{\infty} E(V_{x})K_{t}(s,u) \lambda ds dx F(du)$$
  
$$= \lambda \int_{\mathbf{R}^{d}} EV_{x} dx \int_{-\infty}^{\infty} \int_{0}^{\infty} K_{t}(s,u) ds F(du)$$
  
$$= \lambda \int_{\mathbf{R}^{d}} EV_{x} dx EU t,$$

are described by the compensated Poisson integral

$$J_{\lambda}(t) = I_{\lambda}(t) - EI_{\lambda}(t) = \int_{\mathbf{R} \times \mathbf{R}^d} \int_0^\infty \int_0^\infty \int_{\mathcal{D}} \gamma(K_t(s, u)) \, \widetilde{N}_{\lambda}(dsdx, du, dv, d\gamma),$$

where

 $\widetilde{N}_{\lambda}(dsdx,du,dv,d\gamma)=N_{\lambda}(dsdx,du,dv,d\gamma)-\lambda dsdx\,G(du)\,F_{x}(dv)\,Q_{0}^{v}(d\gamma).$ 

## Scaling Analysis

#### Investigate scaling limits of

$$\log E(e^{i\theta J_{\lambda}(t)}) = \int_{\mathbf{R}\times\mathbf{R}^{d}} \int_{0}^{\infty} \int_{0}^{\infty} E(e^{i\theta\Gamma_{v}(K_{t}(s,u))} - 1 - i\theta\Gamma_{v}(K_{t}(s,u))) \lambda dsdx G(du)F_{x}(dv) = \int_{\mathbf{R}\times\mathbf{R}^{d}} \int_{0}^{\infty} \int_{0}^{\infty} (e^{-K_{t}(s,u)\log(1-iv\theta)} - 1 - iv\theta K_{t}(s,u)) \lambda dsdx G(du)F_{x}(dv)$$

We look at high-density limits,  $\lambda \to \infty,$  under time rescaling,  $t \to at,$   $a \to \infty.$ 

## Finite variance call holding time

$$\begin{split} & \text{Suppose } E(U^2) < \infty. \text{ Then} \\ & \log E(e^{i\theta b^{-1}J_\lambda(at)}) \\ & \sim -\frac{1}{2}\int_{\mathbf{R}\times\mathbf{R}^d}\int_0^\infty\int_0^\infty \left(\frac{v\theta}{b}\right)^2 (K_{at}(s,u)^2 + K_{at}(s,u))\,\lambda dsdx\,G(du)F_x(dv) \\ & \sim -\frac{1}{2}\theta^2\int_{\mathbf{R}^d}E(V_x^2)\,dx\int_{-\infty}^\infty\int_0^\infty (K_{at}(as,u)^2 + K_{at}(as,u))\,ds\,G(du) \\ & \sim -\frac{1}{2}\theta^2\int_{\mathbf{R}^d}E(V_x^2)\,dx\,(E(U^2) + E(U))\,t, \end{split}$$

since

$$K_{at}(as, u) \to u \operatorname{I}\{0 < s < t\}, \quad a \to \infty.$$

The distributional limit of  $J_\lambda(at)/\sqrt{\lambda a}$  is Brownian motion with variance  $\int_{{\bf R}^d} E(V_x^2)\,dx\,E(U^2+U).$ 

## Scaling analysis, heavy tails

Assume that distribution G(du) for call durations has a regularly varying tail at infinity,  $1-G(u)=L(u)u^{-\gamma}$ , L a slowly varying function,  $\gamma$ ,  $1<\gamma<2$  the index of regular variation. Then U has finite mean but infinite variance.

Three possible scaling regimes given by relative speed at which  $\lambda$  and a tend to infinity. We consider

- ▶ Fast connection rate:  $\lambda/a^{\gamma-1} \to \infty$ ,  $b^2 = \lambda a^{3-\gamma}$
- ▶ Intermediate connection rate:  $\lambda/a^{\gamma-1} \rightarrow 1$ , b = a
- ▶ Slow connection rate:  $\lambda/a^{\gamma-1} \rightarrow 0$ ,  $b^{\gamma} = \lambda a$

Put differently: While increasing the density of nodes, trace the system along appropriate time scale. Which fluctuations build up?

## Scaling analysis, heavy tails, cont'n

One can show that in each of the three cases

$$\log E(e^{i\theta J_{\lambda}(at)/b}) \sim \int_{\mathbf{R}\times\mathbf{R}^d} \int_0^\infty \int_0^\infty (e^{iv\theta K_{at}(s,u)/b} - 1 - iv\theta K_{at}(s,u)/b) \lambda dsdx \, G(du) F_x(dv).$$

For fast connection rate

$$\log E(e^{i\theta J_{\lambda}(at)/b}) \sim -\frac{1}{2} \int_{\mathbf{R}^d} EV_x^2 \, dx \, \int_{-\infty}^{\infty} \int_0^{\infty} (a\theta K_t(s,u)/b)^2 \, \lambda ads \, G(adu) \sim -\frac{1}{2} \theta^2 \int_{\mathbf{R}^d} EV_x^2 \, dx \, \int_{-\infty}^{\infty} \int_0^{\infty} K_t(s,u)^2 \, ds \, u^{-\gamma-1} du.$$

A Gaussian distribution. Which one?

#### Scaling analysis, heavy tails, cont'n

#### Here

$$\int_{-\infty}^{\infty} \int_{0}^{\infty} K_{t}(s, u)^{2} ds \, u^{-\gamma - 1} du$$
  
=  $\int_{0}^{t} \int_{0}^{t} dy dy' \int_{|y - y'|}^{\infty} (1 - |y - y'|/u) \, u^{-\gamma - 1}$   
=  $\operatorname{const} \int_{0}^{t} \int_{0}^{t} dy dy' |y - y'|^{-(\gamma - 1)} = \operatorname{const} t^{3 - \gamma}.$ 

In general, we obtain the finite-dimensional distribution of fractional Brownian motion with Hurst index  $H = (3 - \gamma)/2$ .

## Scaling analysis, heavy tails, cont'n

Intermediate scaling yields

$$\log E(e^{i\theta J_{\lambda}(at)/a}) \to \int_{\mathbf{R}\times\mathbf{R}^d} \int_0^{\infty} \int_0^{\infty} (e^{iv\theta K_t(s,u)} - 1 - iv\theta K_t(s,u)) \, ds dx \, u^{-\gamma - 1} F_x(dv),$$

which is the characteristic function of

$$Y_{\lambda}(t) = \int_{\mathbf{R}\times\mathbf{R}^d} \int_0^{\infty} \int_0^{\infty} K_t(s, u) \, \widetilde{N}(dsdx, du, dv), \quad t \ge 0,$$

where  $\widetilde{N}$  is a compensated Poisson measure with intensity measure  $dsdx \, u^{-\gamma-1}F_x(dv)$ . The covariance structure of this process is same as that of FBM with Hurst index  $3-\gamma$ .

Finally, the limit in the case of slow connection rate is a stable Lévy process with stable index  $1/\gamma.$