A Wavelet Tour of Signal Processing
Stéphane Mallat, Academic Press 1999 (2nd edition)

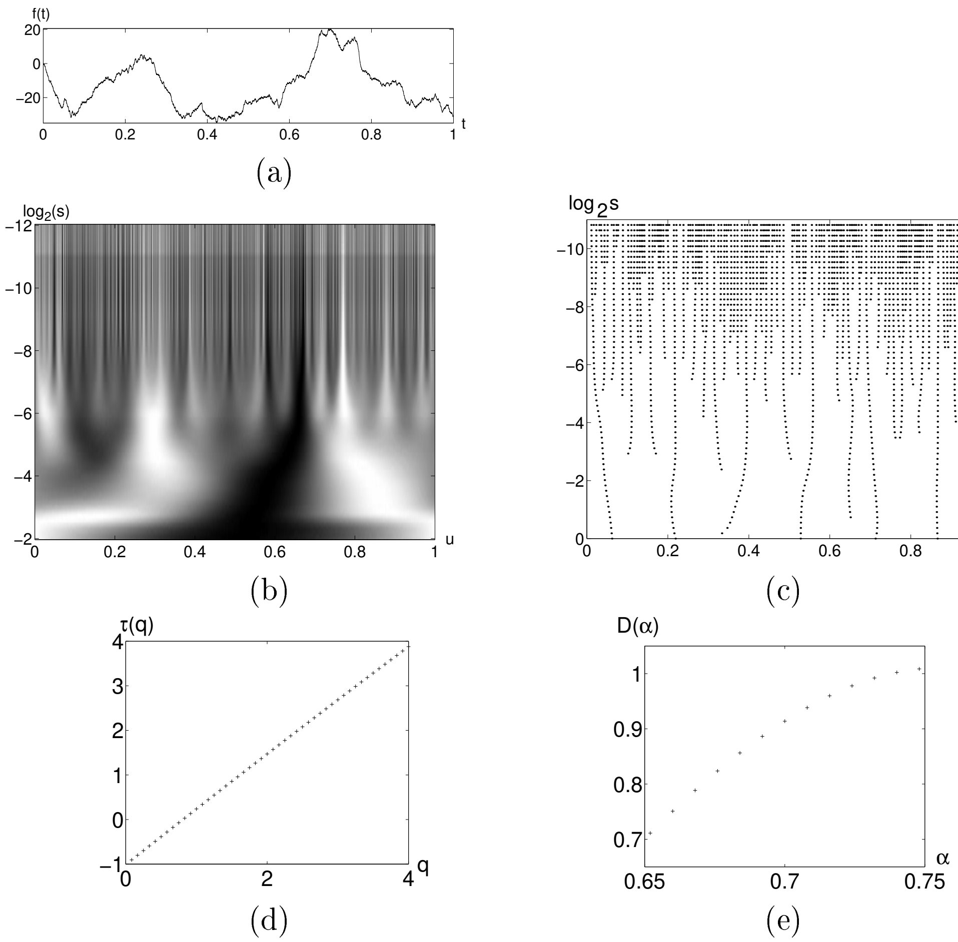

Figure 6.20: (a): One realization of a fractional Brownian motion for a Hurst exponent $H = 0.7$. (b): Wavelet transform. (c): Modulus maxima of its wavelet transform. (d): Scaling exponent $\tau(q)$. (e): Resulting $D(\alpha)$ over its support.