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**Porshnev S.V.** ([sergey\\_porshnev@mail.ru](mailto:sergey_porshnev@mail.ru)), **Bozhalkin D.A.**  
Ural federal university

CONCERNING THE POSSIBILITY OF USING RANDOM VARIABLES WITH A BOUNDED AREA OF SCATTERING FOR A GENERATION OF FRACTAL BROWNIAN MOTION

This article deals with numerical studies' results of fractal characteristics of random sequences (RS), generated in accordance with existing algorithms of fractal Brownian motion (FBM) generators where a random variables generator (RVG) with bounded area of scattering is used instead of RVG with a normal distribution law.

**Keywords:** Brownian particle, fractal Brownian motion, Hurst exponent, random numbers, bounded area of scattering, random-walk process.

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