Histogram. Roughness of Fractional Brownian Motion with H = 0.15, 100 Monte-Carlo Simulations --- KDE --- Real Value 17.5  $- \cdot - \mu \pm \sigma$ 15.0 12.5 Density 0.01 7.5 5.0 2.5 0.0 0.075 0.100 0.125 0.150 0.175 0.200 0.225 0.250