Histogram. Roughness of Fractional Brownian Motion with H = 0.35, 100 Monte-Carlo Simulations - KDE --- Real Value 20.0 $- \cdot - \mu \pm \sigma$ 17.5 15.0 12.5 Density 0.01 7.5 5.0 2.5 0.0 0.32 0.36 0.40 0.42 0.28 0.30 0.34 0.38