Stochastic investigation of the Hurst-Kolmogorov behaviour in arts

Fivos Sargentis, Panayiotis Dimitriadis, Theano Iliopoulou, Romanos Ioannidis, and Demetris Koutsoyiannis

Department of Water Resources and Environmental Engineering, School of Civil Engineering, National Technical University of Athens, Greece

The Hurst-Kolmogorov (HK) behaviour (i.e. power-law decrease of the process variance vs. scale of averaging) has been already identified in numerous geophysical processes highlighting the large uncertainty of Nature in all time scales. In this study, we investigate through the climacogram whether or not some art works (such as paintings, music pieces and poems) also exhibit this behaviour and try to interpret the results in terms of (un)predictability in works of art.