STRUCTURE OF LÉVY MEASURES OF STABLE RANDOM FIELDS OF CHENTSOV TYPE

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Abstract: We study finite-dimensional distributions of symmetric α-stable (abbreviated as SαS) random fields of Chentsov type, $0 < \alpha < 2$. We discuss a structure of the spherical components of Lévy measures and their determinism which depends on the dimension of the parameter space R^d. Here we treat mainly the cases $d = 1$ and $d = 2$ where a proof is direct and admits a geometrical understanding. The general case will be treated in [4].

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

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