

## A CLASSIFICATION OF RANDOM MEASURES

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*Abstract:* Modifying the definition of  $\alpha$ -times ( $0 < \alpha \leq \infty$ ) self-decomposable (selfdec.) distributions on linear spaces due to N. V. Thu, we define  $\alpha$ -times selfdec. random measures (r.m.) on a Polish space. We prove representation theorems for such r.m. and study some related limit problems.

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**Key words and phrases:** -

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