

**DISTRIBUTION TAILS FOR SOLUTIONS OF SDE DRIVEN BY AN  
ASYMMETRIC STABLE LÉVY PROCESS**

BY

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**Abstract.** The behaviour of the tails of the invariant distribution for stochastic differential equations driven by an asymmetric stable Lévy process is obtained. We generalize a result by Samorodnitsky and Grigoriu [?] where the stable driving noise was supposed to be symmetric.

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**Key words and phrases:** stochastic differential equation, asymmetric stable Lévy noise, tail behaviour, ergodic processes, stationary distribution.

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