

A NOTE ON EXTREMES OF COMPOUND POISSON PROCESSES

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Abstract: We investigate the conditions on a compound Poisson process $(X(t))_{0 \leq t \leq 1}$, under which the right tail of $\sup_{0 \leq t \leq 1} X(t)$ is equivalent to the tail of $X(1)$. New examples for which this relation does not hold are given.

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