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ANTI-IRREDUCIBLE PROBABILITY MEASURES

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Abstract: The paper is devoted to the study of anti-irreducible probability measures associated with generalized convolutions. In particular, for convolutions other than the max-convolution it is proved that the set of anti-irreducible measures is a proper subset of the set of all infinitely divisible measures. Moreover, for a special class of convolutions containing a modification of the max-convolution it is proved that the probability measure concentrated at the origin is the only anti-irreducible measure.

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