

SOME RESULTS ON THE DOMAIN OF ATTRACTION OF STABLE
MEASURES ON $C(K)$

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Abstract: Stable random variables with values in $C(K)$ which can be represented by stochastic integrals with respect to independently scattered random stable measures are studied. A related class of stochastic integrals which are not stable but which also take values in $C(K)$ and which are in the domain of normal attraction of the stable random variables is introduced. Particular attention is paid to the Fourier transform of random measures on R^N . These results extend recent work of Araujo and Marcus, and Giné.

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