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MULTIPLY c-DECOMPOSABLE PROBABILITY MEASURES ON R AND THEIR CHARACTERISTIC FUNCTIONS

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Abstract: We obtain the characteristic functions of distributions in $L_{c,\alpha}$, i.e. α-times c-decomposable distributions in the class of infinitely divisible distributions, where $0 < \alpha \leq \infty$, $0 < c < 1$. The characteristic functions of α-times selfdecomposable laws (i.e. α-times c-decomposable for each $c \in (0,1)$) are well known (see [3], [5], [9], [13]).

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