

ROSIŃSKI MEASURES FOR TEMPERED STABLE AND RELATED
ORNSTEIN-UHLENBECK PROCESSES

György Terdik
Wojbor A. Woyczyński

Abstract: Several concrete parametric classes of tempered stable distributions are discussed in terms of explicit calculations of their *Rosiński measures*. The hope is that they will provide a family of concrete models useful in applied areas and for which the fitting can be done by parametric methods. Related Ornstein-Uhlenbeck processes are analyzed. The emphasis throughout the paper is on obtaining exact analytic formulas.

2000 AMS Mathematics Subject Classification: 62M15, 60G60.

Key words and phrases: Tempered stable distributions, Ornstein-Uhlenbeck and Lévy processes, Truncated Lévy Flights.

THE FULL TEXT IS AVAILABLE [HERE](#)