MULTIPLY c-DECOMPOSABLE PROBABILITY MEASURES ON BANACH SPACES

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Abstract: In the present paper we define α-times c-decomposable $(0 < c < 1, \alpha > 0)$ probability measures on a Banach space X in such a way that they form a continuous subclassification of infinitely divisible measures into decreasing classes $L_{c,\alpha}(X)$ each of which is closed under convolution, shifts, changes of scales and passages to weak limits. Moreover, every $L_{c,\alpha}(X)$ admits a universal element (in a generalized Doeblin's sense).

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