PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 6, Fasc. 1 (1985), pp. 57-63

REPRESENTATION THEOREM FOR MULTIPLY SELF-DECOMPOSABLE PROBABILITY MEASURES ON GENERALIZED CONVOLUTION ALGEBRA

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Abstract: The purpose of the note is to give the proof of the representation theorem for multiply self-decomposable probability measures on generalized convolution algebra. The proof does not use neither the extreme method nor the representation theorem for α -times monotone functions ($\alpha>0$).

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; **Key words and phrases:** -

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