

SEMI-STABLE AND SELF-DECOMPOSABLE MEASURES ON SEPARABLE
BANACH SPACES

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Abstract: The aim of this paper is to characterize in terms of characteristic functionals the intersection of semi-stable and self-decomposable measures on a separable Banach space. These are subclasses of infinitely divisible measures the characterization of which on a Hilbert space has already been done in [4]. Here the proof is based on Urbanik's method which exploits Choquet's theorem on extreme points.

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