PROBABILITY
AND

MATHEMATICAL STATISTICS
Vol. 8 (1987), pp. 177–181

SELF-DECOMPOSABLE PROBABILITY MEASURES ON LOCALLY CONVEX TOPOLOGICAL VECTOR SPACES

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Abstract: The paper presents a proof of the Levy-Khintchine representation for self-decomposable probability measures on complete locally convex topological vector spaces.

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

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