A NOTE ON EXTREMES OF COMPOUND POISSON PROCESSES

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Abstract: We investigate the conditions on a compound Poisson process \((X(t))_{0 \leq t \leq 1}\), under which the right tail of \(\sup_{0 \leq t \leq 1} X(t)\) is equivalent to the tail of \(X(1)\). New examples for which this relation does not hold are given.

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