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CHARACTERIZATIONS OF $\mathcal{F}\text{-STABLE}$ AND $\mathcal{F}\text{-SEMISTABLE}$ DISTRIBUTIONS

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Abstract: The notion of \mathcal{F} -stability of van Harn et al. [10] (see also Steutel and van Harn [20]) and the related concept of \mathcal{F} -semistability are intimately connected with continuous-time branching processes. \mathcal{F} -stable and \mathcal{F} -semistable distributions play also a significant role in the theory of integer-valued (semi-)self-similar processes and have arisen as stationary solutions of integer-valued autoregressive processes. The aim of this article is twofold. Firstly, we provide several new characterizations of univariate \mathcal{F} -stable and \mathcal{F} -semistable distributions. Secondly, we propose a systematic study of \mathcal{F} -stability and \mathcal{F} -semistability for distributions on the d-dimensional lattice \mathbf{Z}_+^d .

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