

A FAMILY OF GENERALIZED GAMMA CONVOLUTED VARIABLES

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*Abstract:* a family of generalized gamma convoluted (abbreviated as GGC) variables. In the second part, we use this description to prove that several r.v.'s, related to the length of excursions away from 0 for a recurrent linear diffusion on  $\mathbb{R}_+$ , are GGC. Finally, in the third part, we apply our results to the case of Bessel processes with dimension  $d = 2(1 - \alpha)$ , where  $0 < d < 2$  or  $0 < \alpha < 1$ .

**2000 AMS Mathematics Subject Classification:** 60J25, 60G51, 60E07, 60E05.

**Keywords and phrases:** GGC variables, lengths of excursions, Bessel processes.

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