Abstract. The behaviour of the tails of the invariant distribution for stochastic differential equations driven by an asymmetric stable Lévy process is obtained. We generalize a result by Samorodnitsky and Grigoriu [?] where the stable driving noise was supposed to be symmetric.

2020 Mathematics Subject Classification: Primary 60H10; Secondary 60G52, 60E07, 60F17.

Key words and phrases: stochastic differential equation, asymmetric stable Lévy noise, tail behaviour, ergodic processes, stationary distribution.