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Quasi-infinitely divisible distributions

A quasi-infinitely divisible distribution is a probability distribution whose characteristic function can be written as the quotient of the characteristic functions of two infinitely divisible distributions. Equivalently, a probability distribution is quasi-infinitely divisible if and only if its characteristic function admits a Lévy-Khintchine representation with a "signed Lévy measure". In this talk we give some examples of quasi-infinitely divisible distributions and study some of their properties.

The talk is based on joint works with Berger, Kutlu, Pan and Sato.