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Representations and isomorphism identities for infinitely divisible processes

We propose isomorphism type identities for nonlinear functionals of general infinitely divisible processes. Such identities can be viewed as an analogy of the Cameron-Martin formula for Poissonian infinitely divisible processes but with random translations. The applicability of these tools relies on a precise understanding of Lévy measures of processes and their representations. We illustrate this approach on examples of squared Bessel processes, Feller diffusions, permanent processes, as well as Lévy processes.