DECOMPOSITIONS OF INFINITELY DIVISIBLE NONNEGATIVE PROCESSES

NATHALIE EISENBAUM
Université Paris Descartes - CNRS, France
e-mail: nathalie.eisenbaum@parisdescartes.fr

We will give decomposition formulas for nonnegative infinitely divisible processes. They allow us to give an explicit expression of their Lévy measure. In the special case of infinitely divisible permanental processes, one of this decompositions represents a new isomorphism theorem involving the local time process of a transient Markov process.