VICTOR PÉREZ-ABREU, Universidad Autónoma Metropolitana Cuajimalpa *Representation of Infinitely Divisible Distributions on Cones*

In this talk we present a probabilistic characterization of cones in Fréchet spaces. Specifically, we show that a normal cone K in a Fréchet space is regular if and only if every infinitely divisible probability measure concentrated on K has the regular Lévy–Khintchine representation on cone.

This is joint work with Jan Rosinski.