



On the convergence of Le Page series in Skohorod space

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We consider the problem of the convergence of the so-called Le Page series in the Skohorod space $\mathbb{D}^d = \mathbb{D}([0,1], \mathbb{R}^d)$ and provide a simple criterion based on the moments of the increments of the random process involved in the series. This provides a simple sufficient condition for the existence of an α -stable distribution on \mathbb{D}^d with given spectral measure.

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