



Mathematics > Probability

# Functional Regular Variation of Lévy-driven Multivariate Mixed Moving Average Processes

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(Submitted on 3 Apr 2012)

We consider the functional regular variation in the space  $\mathbb{D}$  of càdlàg functions of multivariate mixed moving average (MMA) processes of the type  $X_t = \int \int f(A, t - s) \Lambda(dA, ds)$ . We give sufficient conditions for an MMA process  $(X_t)$  to have càdlàg sample paths. As our main result, we prove that  $(X_t)$  is regularly varying in  $\mathbb{D}$  if the driving Lévy basis is regularly varying and the kernel function  $f$  satisfies certain natural (continuity) conditions. Finally, the special case of supOU processes, which are used, e.g., in applications in finance, is considered in detail.

Subjects: **Probability (math.PR)**  
 MSC classes: 60G51, 60G70  
 Cite as: **arXiv:1204.0639v1 [math.PR]**

## Submission history

From: Robert Stelzer [[view email](#)]  
 [v1] Tue, 3 Apr 2012 09:53:24 GMT (32kb)

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