

Support of a Marcus equation in Dimension 1

Thomas Simon, *Humboldt-Universität zu Berlin*

Abstract

The purpose of this note is to give a support theorem in the Skorohod space for a one-dimensional Marcus differential equation driven by a Lévy process, without any assumption on the latter. We also give a criterion ensuring that the support of the equation is the whole Skorohod space. This improves, in dimension 1, a result of H. Kunita.

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