

On the Existence of Recurrent Extensions of Self-similar Markov Processes

Patrick J Fitzsimmons, *UC San Diego*

Abstract

Let $X = (X_t)_{t \geq 0}$ be a self-similar Markov process with values in the non-negative half-line, such that the state 0 is a trap. We present a necessary and sufficient condition for the existence of a self-similar recurrent extension of X that leaves 0 continuously. This condition is expressed in terms of the Lévy process associated with X by the Lamperti transformation.

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Published on: October 11, 2006

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