

On Time Regularity of Generalized Ornstein-Uhlenbeck Processes with Cylindrical Stable Noise

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Abstract: A necessary and sufficient condition of càdlàg (right continuous with left limits) modification of Ornstein-Uhlenbeck process with cylindrical stable noise in a Hilbert space is given in this talk. Applying this result, some questions in *Time irregularity of generalized Ornstein-Uhlenbeck processes* (C. R. Acad. Sci. Paris, Ser. I 348(2010), 273-276) and *Structural properties of semilinear SPDEs driven by cylindrical stable process* (Probab. Theory Related Fields, 149(2011), 97-137) are answered.

This is a joint work with Jianliang ZHAI.