

Laplace transforms of occupation times for spectrally negative Lévy processes

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Abstract:

Spectrally negative Lévy processes (SNLP) are Lévy processes with no positive jumps. Many results on Brownian motion can be extended to SNLP via possibly different approaches. In this talk we present an approach to find several Laplace transforms of occupation times for SNLP. These Laplace transforms are expressed in terms of scale functions for the associated SNLP.

This talk is based on joint work with Yingqiu Li and Na Zhu.