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Transition densities for Lévy processes

We consider transition densities of Lévy processes in \mathbb{R}^d . In the first part of my talk I will show that many typical conditions on the characteristic exponent repeatedly used in the literature of the subject are equivalent to the behaviour of the maximum of the density as a function of the time variable. In the second one I will present asymptotic behaviour and sharp estimates of transition densities for subordinators.

Bibliografia

[1] Grzywny, T., Leżaj, Ł., Trojan, B. (2018) Transition densities of subordinators.

[1] Grzywny, T., Szczypkowski, K. (2017) Estimates of heat kernels of non-symmetric Lévy processes.