

Heikki J. Tikanmäki: *Edgeworth expansion for the one dimensional distribution of a Lévy process*; Helsinki University of Technology, Institute of Mathematics, Research Reports A533 (2007).

Abstract: *The one dimensional distribution of a Lévy process is not known in general even though its characteristic function is given by the famous Lévy-Khinchine theorem. This article gives an exact series representation for the one dimensional distribution of a Lévy process satisfying certain moment conditions. Moreover, this work clarifies an old result by Cramér on Edgeworth expansions for the distribution functions of Lévy processes.*

AMS subject classifications: 60G51,60E07,60G50

Keywords: Asymptotic expansions, Cramér's condition, cumulants, Edgeworth approximation, Lévy processes

Correspondence

heikki.tikanmaki@tkk.fi

ISBN 978-951-22-8971-4 (pdf)

ISSN 0784-3143

TKK, Espoo, Finland

Helsinki University of Technology

Department of Engineering Physics and Mathematics

Institute of Mathematics

P.O. Box 1100, FI-02015 TKK, Finland

email:math@tkk.fi <http://math.tkk.fi/>