

LÉVY MEASURE DENSITY CORRESPONDING TO INVERSE LOCAL TIME

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We are concerned with Lévy measure density corresponding to the inverse local time at the regular end point for harmonic transform of a one dimensional diffusion process. We show that the Lévy measure density is represented as a Laplace transform of the spectral measure corresponding to an original diffusion process, where the absorbing boundary condition is posed at the end point if it is regular.

Joint work with joint work with Matsuyo Tomisaki.