

Abstract: "Stable Processes: Absolute continuity and singularity
under a purely discontinuous Girsanov transform"

We are interested in mutual absolute continuity and singularity of probability measures on the path space which are induced by an isotropic stable Lévy process and the purely discontinuous Girsanov transform of this process. We also look at the problem of finiteness of the relative entropy of these measures. An important tool is the question under which circumstances the a.s. finiteness of an additive functional at infinity implies the finiteness of its expectation.

(joint work with Zoran Vondracek, Zagreb)