1 Prerequisites

Lebesgue measure.

2 Summary

This topic gives the definition of Lévy measure.

3 Lévy measure

Definition. A measure $L$ on $\mathbb{R}$ is a Lévy measure if it has the following properties:

(i) $L\{(-\varepsilon, \varepsilon)^c\} < +\infty$, for all $\varepsilon > 0$,
(ii) $L\{0\} = 0$,
(iii) $\int_{-1}^{1} x^2 L(dx) < +\infty$.

Note: This topic is closely related to Lévy-Khintchine Theorem. Refer to that topic for more details.

4 Reference