

Some exact and approximate results for Levy networks

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SUMMARY

Multidimensional Levy networks are defined by solutions of Skorohod problems. The Laplace transforms of their exit times satisfy functional equations with several unknowns, which have been solved exactly only in dimension 2. We provide here some approximate asymptotic solutions valid for multidimensional tree networks.

Keywords: multidimensional Levy networks

AMS Classification: .

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