
Abstract: In this note we consider a storage process with an inverse subordinator input. The basic characteristics of the process are computed. The paper is a generalisation of [5].

AMS subject classifications: 60G10, 90B05, 60G51

Keywords: subordinator, stationary, storage process

Correspondence

mkozlova@abo.fi, msirvio@cc.hut.fi

ISBN 951-22-8293-3
ISSN 0784-3143

Helsinki University of Technology
Department of Engineering Physics and Mathematics
Institute of Mathematics
P.O. Box 1100, 02015 HUT, Finland
email:math@hut.fi http://www.math.hut.fi/