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DISTRIBUTIONS OF STABLE RANDOM FIELDS OF CHENTSOV TYPE

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§ 1. Introduction

In this paper we discuss the determinism of distributions of some stable random fields which are constructed through integral-geometric method. The determinism depends on the dimension of the parameter space \mathbb{R}^a .

We say that a family of random variables $\{X(t); t \in \mathbf{R}^d\}$ is a symmetric α -stable (abbreviated to $S\alpha S$) random field on \mathbf{R}^d if every finite linear combination $\sum_{i=1}^n a_i X(t_i)$ has a symmetric stable distribution of index α . Let (E, \mathcal{B}, μ) be a measure space. We say that a family of random variables $\{Y(B); B \in \mathcal{B}, \mu(B) < \infty\}$ is the $S\alpha S$ random measure corresponding to (E, \mathcal{B}, μ) if (i) $E(\exp[izY(B)]) = \exp(-\mu(B)|z|^{\alpha})$, for $z \in \mathbf{R}$ and $\mu(B) < \infty$, (ii) $Y(B_1), Y(B_2), \cdots$ are independent whenever B_1, B_2, \cdots are disjoint and $\mu(B_j) < \infty, j = 1, 2, \cdots$, (iii) $Y(\bigcup_{j=1}^{\infty} B_j) = \sum_{j=1}^{\infty} Y(B_j)$ a.s. whenever B_1, B_2, \cdots are disjoint and $\mu(\bigcup_{j=1}^{\infty} B_j) < \infty$.

We define a class of $S\alpha S$ random fields with a particular choice of E. Let E_0 be the set of all (d-1)-dimensional spheres in \mathbf{R}^d . Any element of E_0 is expressed by a coordinate system (r, x), where (r, x) corresponds to the sphere with radius $r \in \mathbf{R}_+ = (0, \infty)$ and center $x \in \mathbf{R}^d$. Thus we make the identification

(1.1)
$$E_0 = \{(r, x); r \in \mathbf{R}_+, x \in \mathbf{R}^i\}.$$

For $t \in \mathbb{R}^d$, let s_t be the set of all spheres which separate the point t and the origin O, namely

$$(1.2) S_t = \{(r, x); d(x, O) \leq r\} \triangle \{(r, x); d(r, x) \leq r\},$$

where $A \triangle B$ denotes the symmetric difference of A and B and d(a, b) denotes the Euclidean distance between a and b. Let \mathscr{B}_0 be the σ -algebra

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