

ANTICIPATING GIRSANOV IDENTITIES FOR POISSON RANDOM MEASURES AND THE LAWS OF STOPPING SETS

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We present several moment identities for Poisson stochastic integrals with random integrands, in relation with the combinatorics of infinitely divisible cumulants. We also study the related anticipating Girsanov identities for Poisson random measures and their application to the computation of distributions for stopping sets.