

INEQUALITIES FOR PERMANENTAL PROCESSES

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Permanental processes are a natural extension of the definition of squared Gaussian processes. Each one-dimensional marginal of a permanental process is a squared Gaussian variable, but there is not always a Gaussian structure for the entire process. The interest to better know them is highly motivated by their connection with the local time process of Markov processes (Eisenbaum and Kaspi [2]). Unfortunately the lack of Gaussian structure for general permanental processes makes their behavior hard to handle. I will present an analogue for infinitely divisible permanental vectors, of some well-known inequalities for Gaussian vectors.

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