

$$\log(X_{n+1}) - \log(X_n) \sim D$$

$$\Rightarrow \sum \log(X_{n+1}) - \log(X_n) \sim \sum D$$

$$\Rightarrow \log(X_T) - \log(X_0) \sim \sum D$$

$$\Rightarrow X_T - X_0 \sim e^{\sum D}$$

$$\Rightarrow X_T \sim X_0 + X_0 e^{\sum D}$$

apply lemma to inverse!
 α -stable processes

compare the distributions
of the data

dis The CMT
apply based on
characteristics?

pre & post smoothing!

$$F_n(\lambda_n) = F_n(\lambda_n) - F_n(\lambda)$$

show that if $\lambda_n \rightarrow \lambda$ and $F_n \rightarrow F$
then $F_n(\lambda_n) \rightarrow F(\lambda)$