

ON FREE INFINITE DIVISIBILITY FOR CLASSICAL MEIXNER
DISTRIBUTIONS

Marek Bożejko
Takahiro Hasebe

Abstract: We prove that symmetric Meixner distributions, whose probability densities are proportional to $|\Gamma(t + ix)|^2$, are freely infinitely divisible for $0 < t \leq \frac{1}{2}$. The case $t = \frac{1}{2}$ corresponds to the law of Lévy's stochastic area whose probability density is $1/\cosh(\pi x)$. A logistic distribution, whose probability density is proportional to $1/\cosh^2(\pi x)$, is also freely infinitely divisible.

2000 AMS Mathematics Subject Classification: Primary: 46L54; Secondary: 30C45.

Keywords and phrases: Meixner distribution, Lévy's stochastic area, logistic distribution, free infinite divisibility.

THE FULL TEXT IS AVAILABLE [HERE](#)