The Moments of Subordinated Lévy Processes

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The formula of Faa di Bruno represents the n-th derivative of the composition of two functions f(g(t)), involving the Bell polynomials. Various identities relating moments and cumulants of random variables provide applications of Bell polynomials. As the Laplace exponent of the subordinated Lévy processes is exactly the composition of two Laplace exponents, we utilize the Faa di Bruno formula to describe the moments and cumulants of the subordinated L?vy processes.

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