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On exponential functionals for processes with independent increments

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We study the exponential functionals of
the processes with independent increments which are integrable semi-martingales with
absolutely continuous characteristics. We give necessary and sufficient conditions for existence of Laplace exponent, and also the
sufficient conditions of finiteness of the moments of exponential functionals. We derive
a recurrent integral equation for its Mellin transform and recurrent
formulas for the moments. In particular, we obtain the results for Levy subordinators given in the paper of Bertoin, Yor (2005).

This is joint work with Paavo Salminen (Turku University, Finland).

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