

## **Time-Changed Fractional Ornstein-Uhlenbeck Process**

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In this talk I will focus on the description of some characteristics of a time-changed fractional Ornstein-Uhlenbeck process, i. e. a process obtained by considering a fractional Ornstein-Uhlenbeck process as introduced in [“Fractional Ornstein-Uhlenbeck Process” by Cheridito, Kawaguchi and Maejima] and we substitute the time by the inverse of an independent driftless subordinator. I will focus first on the existence and the asymptotics of the even-order moments. Moreover, I will discuss some generalized Fokker-Planck equations that arise from the Gaussian nature of the fractional Ornstein-Uhlenbeck process. Finally, I will focus on the stable case, for which more explicit results can be achieved. Such things are the result of a joint work with Yuliya Mishura from University of Kiev and Enrica Pirozzi from University of Naples and are all contained in [“Time-changed fractional Ornstein-Uhlenbeck process”, to appear].