Title: Gamma-mixed Ornstein–Uhlenbeck sheet

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We construct a two-parameter variant of the Gamma-mixed Ornstein–Uhlenbeck process introduced in [8]. This process is constructed as a limit of aggregated Ornstein–Uhlenbeck sheet with common input and random coefficient. We will show that the Gamma-mixed Ornstein–Uhlenbeck sheet has various interesting properties. In particular, it approximates the Brownian sheet and its integral process approximates the Liouville fractional Brownian sheet.

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