

$$\int_{-1}^1 x^2 V(dx) = \underbrace{\int_{-1}^0 x^2 (\lambda p e^{\theta_1 x}) dx}_{< \infty} + \underbrace{\int_0^1 x^2 \lambda(1-p) e^{-\theta_2 x} dx}_{< \infty}$$

Op

$$\int_{-\infty}^{-1} V(dx) = \int_{-\infty}^{-1} \lambda p e^{\theta_1 x} dx = \lambda p \left[ \frac{e^{\theta_1 x}}{\theta_1} \right]_{-\infty}^{-1} =$$

$$= \lambda p \frac{e^{-\theta_1}}{\theta_1} < \infty$$

Op

$$\int_1^{+\infty} \lambda(1-p) e^{-\theta_2 x} dx = \lambda(1-p) \left[ \frac{e^{-\theta_2 x}}{-\theta_2} \right]_1^{+\infty} =$$

$$= \lambda(1-p) \frac{1}{\theta_2} e^{-\theta_2} < \infty$$

Logo, Satisfaz as condições de medida de Levy.