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Nota di bibliografia	Includes bibliographical references and index.
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Sommario/riassunto	This brief monograph is an in-depth study of the infinite divisibility and self-decomposability properties of central and noncentral Student’s distributions, represented as variance and mean-variance mixtures of multivariate Gaussian distributions with the reciprocal gamma mixing distribution. These results allow us to define and analyse Student-Lévy processes as Thorin subordinated Gaussian Lévy processes. A broad class of one-dimensional, strictly stationary diffusions with the Student’s t-marginal distribution are defined as the unique weak solution for the stochastic differential equation. Using the independently scattered random measures generated by the bi-variate centred Student-Lévy process, and stochastic integration theory, a univariate, strictly stationary process with the centred Student’s t-marginals and the arbitrary correlation structure are defined. As a promising direction for future work in constructing and analysing new multivariate Student-Lévy type processes, the notion of Lévy copulas and the related analogue of Sklar’s theorem are explained.