PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 23, Fasc. 1 (2003), pp. 209–215

ON THE EXIT TIME OF α -STABLE PROCESS

Maciej Lewandowski

Abstract: In this paper we investigate the probability that α -stable Lévy process stays in convex body up to time t. This can be optimally estimated from below by the same probability but of the rotationally invariant process.

1991 AMS Mathematics Subject Classification: 60G52, 60J45. **Key words and phrases:** Symmetric stable process; exit time.

THE FULL TEXT IS AVAILABLE HERE