

ON THE REMARKABLE DISTRIBUTIONS OF MAXIMA OF SOME  
FRAGMENTS OF THE STANDARD REFLECTING RANDOM WALK AND  
BROWNIAN MOTION

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*Abstract:* In this paper, we consider some distributions of maxima of excursions and related variables for standard random walk and Brownian motion. We discuss the infinite divisibility properties of these distributions and calculate their Lévy measures. Lastly we discuss Chung's remark related with Riemann's zeta functional equation.

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**Key words and phrases:** Standard random walk, standard Brownian motion, excursion, meander, comeander, infinite divisibility, Lévy measure, arcsine law, Riemann's zeta function.

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