A LIMIT THEOREM FOR THE LAST EXIT TIME OVER A MOVING NONLINEAR BOUNDARY FOR A GAUSSIAN PROCESS

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Abstract. We prove the convergence of the distribution of the scaled last exit time over a slowly moving nonlinear boundary for a class of Gaussian stationary processes. The limit is a double exponential (Gumbel) distribution.

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Key words and phrases: last exit time, nonlinear boundary, Gaussian process, limit theorem, double exponential law.

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