HITTING TIME OF THE POSITIVE SEMI-AXIS FOR WIENER PROCESS IN R^2

P. Szlenk

Abstract: The hitting time of a two - dimensional Wiener process is studied. A distribution of hitting time of the positive semi - axis in the plane as well as its Laplace transform is found

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -;

Key words and phrases: -

THE FULL TEXT IS AVAILABLE HERE