

ON THE SUPREMUM FROM GAUSSIAN PROCESSES OVER INFINITE  
HORIZON

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*Abstract:* In the paper we study the asymptotic of the tail of distribution function  $P(A(X, c) > x)$  for  $x \rightarrow \infty$ , where  $A(X, c)$  is the supremum of  $X(t) - ct$  over  $[0, \infty)$ . In particular,  $X(t)$  is the fractional Brownian motion, a nonlinearly scaled Brownian motion or some integrated stationary Gaussian processes. For the fractional Brownian motion we give a stronger result than a recent one of Duffield and O'Connell [5].

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