INTERSECTIONS AND SHIFT FUNCTIONS OF STRONG MARKOV RANDOM CLOSED SETS

Ilya S. Molchanov

Abstract: If $M$ and $M_1$ are independent subsets of the positive half-line, then the function $\chi(t) = P\{M \cap (M_1 + t) = \emptyset\}$ is said to be a shift function of $M$ with respect to $M_1$. In the paper both sets $M$ and $M_1$ are supposed to be strong Markov (or regenerative). It is shown that the shift function is a harmonic function with respect to the kernel determined by the transition probabilities of the corresponding semi-linear forward recurrence processes. Conditions for the uniqueness of such a harmonic function with given boundary values are presented.

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