A PROOF OF GRABINER’S THEOREM ON NON-COLLIDING PARTICLES

Zbigniew Puchała

Abstract: A detailed proof of Grabiner’s theorem [1] on the exact asymptotics of the time to collision for $n$ independent Brownian motions is given.

2000 AMS Mathematics Subject Classification: 60J65.
Key words and phrases: Brownian motion, non-colliding particles.

The full text is available HERE