ON THE REMARKABLE DISTRIBUTIONS OF MAXIMA OF SOME FRAGMENTS OF THE STANDARD REFLECTING RANDOM WALK AND BROWNIAN MOTION

Takahiko Fujita
Marc Yor

Abstract: In this paper, we consider some distributions of maxima of excursions and related variables for standard random walk and Brownian motion. We discuss the infinite divisibility properties of these distributions and calculate their Lévy measures. Lastly we discuss Chung’s remark related with Riemann’s zeta functional equation.

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