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Abstracts of Short Communications and Posters

Section:

12. Probability and Statistics

1991 MS Classification: 41, 60
Dębicki, Krzysztof, University of Wrocław, Poland
Asymptotic of the tail distribution of supremum from a Gaussian process
Let $X(t)$ be centered Gaussian process with stationary increments. We use *double sum method* to obtain the exact symptotic of $\mathrm{P}(\sup_{t\geq 0}(X(t)-t) > u)$ for $u \to \infty$. In particular we consider $X(t) = \int_0^t Z(s)ds$, where $\{Z(s) : s \geq 0\}$ is stationary centered Gaussian process. These results are joint work with prof. Tomasz Rolski.
Reference: Dębicki, K., Rolski, T. (1998) An exact asymptotic of the tail distribution of supremum form a Gaussian process. Technical Report, Mathematical Institute, Wrocław University.