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The Hitting Times with Taboo for a Random Walk on an Integer Lattice

[Ekaterina Bulinskaya](#)

(Submitted on 6 Jul 2011)

For a symmetric, homogeneous and irreducible random walk on d -dimensional integer lattice Z^d , having zero mean and a finite variance of jumps, we study the passage times (with possible infinite values) determined by the starting point x , the hitting state y and the taboo state z . We find the probability that these passages times are finite and analyze the tails of their cumulative distribution functions. In particular, it turns out that for the random walk on Z^d , except for a simple (nearest neighbor) random walk on Z , the order of the tail decrease is specified by dimension d only. In contrast, for a simple random walk on Z , the asymptotic properties of hitting times with taboo essentially depend on the mutual location of the points x , y and z . These problems originated in our recent study of branching random walk on Z^d with a single source of branching.

Subjects: **Probability (math.PR)**

Cite as: [arXiv:1107.1074](#) [math.PR]

(or [arXiv:1107.1074v1](#) [math.PR] for this version)

Submission history

From: Ekaterina Bulinskaya [[view email](#)]

[v1] Wed, 6 Jul 2011 09:43:13 GMT (24kb)

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