arXiv.org > math > arXiv:1107.1838

Search or Article-id

(Help | Advan

All papers

Mathematics > Probability

Behavior of an Almost Semicontinuous Poisson Process on a Markov Chain Upon Attainment of A Level

levgen Karnaukh

(Submitted on 10 Jul 2011)

We consider the almost semi-continuous processes defined on a finite Markov chain. The representation of the moment generating functions for the absolute maximum after achievement positive level and for the recovery time are obtained. Modified processes with two-step rate of negative jumps are investigated.

Comments: 8 pages, 1 figure

Probability (math.PR) Subjects:

MSC classes: 60G51, 60K15

Journal reference: Ukr. Math. J. (2010) 62, No. 1, 87-96

Cite as: arXiv:1107.1838 [math.PR]

(or arXiv:1107.1838v1 [math.PR] for this version)

Submission history

From: levgen Karnaukh [view email]

[v1] Sun, 10 Jul 2011 07:13:09 GMT (19kb,D)

Which authors of this paper are endorsers?

Link back to: arXiv, form interface, contact.

Download:

- PDF
- Other formats

Current browse cont math.PR

< prev | next > new | recent | 1107

Change to browse b math

References & Citation

NASA ADS

Bookmark(what is this?)









