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On the Semi-Markovian Random Walk Process with Reflecting and Delaying Barrriers

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Abstract: In this paper, a semi-Markovian random walk process X(t) with reflecting barrier on the zero-level and delaying barrier on the $\beta(\beta>0)$-level and the first falling moment of the process into the delaying barrier, (γ), are considered. Some probability characteristics of γ, such as its distribution function, moment generating function and expected value are calculated.

Key Words: Semi-Markovian random walk, reflecting barrier, delaying barrier, expected value.

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