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The Study of the Level Zero Crossing Time of a Semi-Markovian Random Walk With Delaying Screen

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Abstract: In this study, a semi-Markovian random walk with delaying screen at (β > O and the first crossing time ('γ1) of the zero level of this process are constructed. Furthermore, the distribution function with its Laplace transform, expected value and variance of random variable (γ1) are calculated. In addition to these, a formula for the higher order moments of ('γ1) is given.

Key Words: Semi-Markovian random walk, reflecting and delaying screens.

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