

LOCAL TIMES AND EXCURSION THEORY FOR BROWNIAN MOTION%0A

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Brownian excursion - Wikipedia

In probability theory a Brownian excursion process is a the value 0 at time 1. Alternatively, it is a Brownian bridge local time and Brownian excursion

Brownian Excursion Theory: A First Approach | SpringerLink

Yen JY., Yor M. (2013) Brownian Excursion Theory: A First Approach. In: Local Times and Excursion Theory for Brownian Motion. Lecture Notes in Mathematics, vol 2088.

A GUIDED TOUR THROUGH EXCURSIONS - Skokholm

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Local time (mathematics) - Wikipedia

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