

A Proof from 'First Principles' of Kesten's Result for the Probabilities with which a Subordinator Hits Points.

Peter Andrew, *University of Utrecht*

Abstract

We give a simpler and shorter proof of Kesten's result for the probabilities with which a subordinator hits points.

Full text: [PDF](#) | [PostScript](#)

Pages: 58-63

Published on: May 25, 2006

Bibliography

1. Bertoin, J. *Lévy Processes*. (1996) Cambridge University Press, UK. [Math. Review 98e:60117](#)
2. Bretagnolle, J. Résultats de Kesten sur les processus à accroissements indépendants. *Séminaire de Probabilités V* (1971) 21-36. Springer, Berlin. [Math. Review 51 #4416](#)
3. Kesten, H. Hitting probabilities of single points for processes with stationary independent increments. *Memoirs Amer. Math. Soc.* 93 (1969) [Math. Review 42 #6940](#)

Research Support Tool

[Capture Cite](#)
[View Metadata](#)
[Printer Friendly](#)

▼ [Context](#)

[Author Address](#)

▼ [Action](#)

[Email Author](#)
[Email Others](#)

