The Convex Minorant of the Cauchy Process

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Abstract
We determine the law of the convex minorant $(M_s, s \in [0,1])$ of a real-valued Cauchy process on the unit time interval, in terms of the gamma process. In particular, this enables us to deduce that the paths of M have a continuous derivative, and that the support of the Stieltjes measure dM' has logarithmic dimension one.

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