Novikov, A. A.

The first exit time of the autoregressive process beyond a level and an application to the disorder problem. (Russian) Zbl 0702.60048

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The exit time τ_A of level A of an autoregressive first order stochastic process Y is investigated both for discrete and continuous time. A relation between E τ $_A$ and the expectation of an integral expression which includes Y_{τ_A} is established. Applications to the disorder problem are given.

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