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**On stochastic areas and averages of planar Brownian motion.** (English) Zbl 0717.60095  
*J. Phys. A, Math. Gen.* 22, No. 15, 3049-3057 (1989).

**MSC:**

60J65 Brownian motion  
60D05 Geometric probability and stochastic geometry  
60E10 Characteristic functions; other transforms

Cited in **3** Documents

**Keywords:**

characteristic function; stochastic area of planar Brownian motion; Lévy's stochastic area formula; decomposition of Brownian motion; Legendre polynomials

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