

Piterbarg, V. I.; Prisyazhnyuk, V. P.

Exact asymptotic behavior of the probability of a large span of a stationary Gaussian process. (English) [Zbl 0487.60038](#)

Theory Probab. Appl. 26, 468-484 (1982).

For a scan of this review see the [web version](#).

MSC:

60G10 Stationary stochastic processes

60G15 Gaussian processes

Keywords:

large span; asymptotic behaviour; barrier problem

Full Text: [DOI](#)