

[Aliyev, S.](#); [Rahimov, F.](#); [Navidiv, M.](#)

On asymptotic behaviour of conditional probability of crossing the nonlinear boundary by a perturbed random walk. (English) [Zbl 1249.60084](#)

[Theory Stoch. Process.](#) 17, No. 1, 5-11 (2011).

Summary: We prove a theorem on the limit behaviour of the conditional probability of crossing the nonlinear boundary by a perturbed random walk with a distribution which belongs to the domain of attraction of the stable law with index $\alpha \in (1, 2]$.

MSC:

[60G50](#) Sums of independent random variables; random walks

Cited in **1** Document

Keywords:

[perturbed random walk](#); [stable law](#); [domain of attraction](#)