

**Bertoin, Jean; Pitman, Jim; Ruiz de Chavez, Juan**

**Constructions of a Brownian path with a given minimum.** (English) Zbl 1021.60060

*Electron. Commun. Probab.* 4, 31-37 (1999).

Summary: We construct a Brownian path conditioned on its minimum value over a fixed time interval by a simple transformation of a Brownian bridge.

**MSC:**

[60J65](#) Brownian motion

Cited in **5** Documents

**Keywords:**

Brownian motion; path transformation

**Full Text:** [DOI](#) [EuDML](#) [EMIS](#)