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The maximum of Brownian motion minus a parabola. (English) Zbl 1226.60110

Electron. J. Probab. 15, Paper No. 62, 1930-1937 (2010).

Summary: We derive a simple integral representation for the distribution of the maximum of Brownian motion minus a parabola, which can be used for the computation of the density and the moments of the distribution, both for one-sided and two-sided Brownian motion.

MSC:

60J65	Brownian motion
60G70	Extreme value theory; extremal stochastic processes

Full Text: DOI arXiv EMIS