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On shape of high massive excursions of trajectories of Gaussian homogeneous fields. (English)

Zbl 1387.60065

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Summary: We consider the asymptotic behavior of the probability of “physical extremes” of a Gaussian field which means the probability of excursions above a high level with diameters of their bases exceeding a fixed positive number. Also we deal with the path behaviour of such excursions in case they occur.

MSC:

60G15 Gaussian processes

60G70 Extreme value theory; extremal stochastic processes

60G05 Foundations of stochastic processes

Cited in 4 Documents

Keywords:

Gaussssian fields; extremes; massive excursions; shape of excursions

Full Text: DOI

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