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Summary: We study the persistence probability of a centered stationary Gaussian process on \(\mathbb{Z}\) or \(\mathbb{R}\), that is, its probability to remain positive for a long time. We describe the delicate interplay between this probability and the behavior of the spectral measure of the process near zero and infinity.

MSC:
60G15 Gaussian processes
60G10 Stationary stochastic processes

Keywords:
Chebyshev polynomials; gap probability; Gaussian process; one-sided barrier; persistence; spectral measure; stationary process

Full Text: DOI

References:


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