Collision Time of 3 Independent Simple Symmetric Random walks

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Abstract

Random walks are the basic building in probability. They occur naturally in many situations. It is well know that the collision time of two independent random walks are finite but has no expectation. We investigate here first collision of three independent random walks and show that the expectation of this finite and we provide an explicit formula for this expectation. There results can be generalized to Markov processes via Lyapounov method.

Speaker Profile

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