Shamil A. BABAYEV

INVESTIGATION OF THE BOUNDARY FUNCTIONAL OF THE SEMIMARKOV PROCESS WITH NEGATIVE DRIFT AND DELAYING SCREEN IN THE ZERO

Abstract

On the given independent, equal distributed and positive random variables we construct the semimarkov process with negative drift and delaying screen in the zero. In this paper it is obtained the Laplace transformation of the distribution of the first crossing moment of the level zero.