

ASYMPTOTIC BEHAVIOR OF THE MEAN SOJOURN TIME FOR A RANDOM WALK TO BE IN A DOMAIN OF LARGE DEVIATIONS

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We study the asymptotic behavior of the mean of sojourn time for a homogeneous random walk defined on $[0, n]$ to be above a receding curvilinear boundary in a domain of large deviations under Cramér's condition on the jump distribution.

Key words and phrases: random walk, mean sojourn time, large deviations.

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