

Some penalisations of the Wiener measure

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Received: 29 November 2005 / Accepted: 10 February 2006

Published online: 2 April 2006

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Communicated by: Toshiyuki Kobayashi

Abstract. A number of limit laws, which are obtained from various penalisations of the Wiener measure on $C(\mathbb{R}_+, \mathbb{R}^d)$, are shown to exist, and are described thoroughly, with the help of path decompositions.

Keywords and phrases: Brownian motion, Wiener measure, 3-dimensional Bessel process, path decompositions, supremum process, Lévy and Pitman theorems, age process of excursions, Brownian windings

Mathematics Subject Classification (2000): 60F17, 60F99, 60G44, 60H20, 60J60

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