

A PROOF OF GRABINER'S THEOREM ON NON-COLLIDING PARTICLES

Zbigniew Puchala

Abstract: A detailed proof of Grabiner's theorem [1] on the exact asymptotics of the time to collision for n independent Brownian motions is given.

2000 AMS Mathematics Subject Classification: 60J65.

Key words and phrases: Brownian motion, non-colliding particles.

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