

Zbl 537.60062

Csáki, E.; Erdős, Paul; Révész, P.

*On the length of the longest excursion.* (In English)

Z. Wahrscheinlichkeitstheor. Verw. Geb. 68, 365-382 (1985). [0044-3719]

A lower limit of the length of the longest excursion of a symmetric random walk is given. Certain related problems are also discussed. It is shown e.g. that for any  $\epsilon > 0$  and all sufficiently large  $n$  there are  $c(\epsilon) \log \log n$  excursions in the interval  $(0, n)$  with total length greater than  $n(1 - \epsilon)$ , with probability 1.

*E. Csáki*

Classification:

60J15 Random walk

60F15 Strong limit theorems

Keywords:

lower limit; length of the longest excursion; symmetric random walk