Random Motion on Simple Graphs: Addendum

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Regarding our paper “Random motion on simple graphs”, Methodology and Computing in Applied Probability, Volume 14, Number 2 (2012), 285–297, DOI: 10.1007/s11009-010-9203-x (joint work with E. Papageorgiou and D. Lepipas), we would like to communicate that we have recently become aware of some earlier works of profesor Marc Yor et al.

In one of those works (Barlow et al. 1989) (Theorem 3, p. 303) a complete answer has been given(!), actually in a much more general setup, to the “Open Problem” mentioned at the end of our paper.

In another work (Yor 1997) (Chapter 17, Section 2, in particular in Exercise 17.4, p.113) the author establishes (with proofs) most of the results of Section 2 of our paper, regarding exit times.

References

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