One-dimensional diffusion in an asymmetric random environment

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Abstract

According to a theorem of S. Schumacher, for a diffusion \( X \) in an environment determined by a stable process that belongs to an appropriate class and has index \( a \), it holds that \( X_t/(\log t)^a \) converges in distribution as \( t \to \infty \) to a random variable having an explicit description in terms of the environment. We compute the density of this random variable in the case the stable process is spectrally one-sided. This computation extends a result of H. Kesten and quantifies the bias that the asymmetry of the environment causes to the behavior of the diffusion.

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1. Introduction

On the space \( \mathcal{W} := \{ f \in \mathbb{R}^\mathbb{R}: \text{ } f \text{ is right continuous with left limits} \} \) consider the Skorohod topology, the \( \sigma \)-field of the Borel sets, and \( \mathbb{P} \) a measure on \( \mathcal{W} \).

Also let \( \Omega := C([0, +\infty)) \), and equip it with the \( \sigma \)-field of Borel sets derived from the topology of uniform convergence on compact sets. For \( w \in \mathcal{W} \), we denote by \( P_w \) the probability measure on \( \Omega \) such that \( \{ \omega(t): t \geq 0 \} \) is a diffusion with \( \omega(0) = 0 \) and generator

\[
\frac{1}{2} e^{w(x)} \frac{d}{dx} \left( e^{-w(x)} \frac{d}{dx} \right).
\]
The construction of such a diffusion is done with a scale and time transformation from a one-dimensional Brownian motion (see e.g. [5,16]). The diffusion does not explode in finite time if and only if $k_w(\infty) = k_w(-\infty) = +\infty$, where $k_w$ is defined for all $x \in \mathbb{R}$ by $k_w(x) := \int_0^1 e^{uw(y) - w(z)} \, dy \, dz$. The last statement is Theorem 3 of [15]. We will only consider measures $\mathbb{P}$ on $\mathcal{W}$ with the property
\[
P(k_w(\infty) = k_w(-\infty) = +\infty) = 1. \tag{2}
\]

For $\mathbb{P}$-almost all $w \in \mathcal{W}$, $\omega$ satisfies the formal SDE
\[
d\omega(t) = d\beta(t) - \frac{1}{2} w'(\omega(t)) \, dt,
\]
\[
\omega(0) = 0,
\]
where $\beta$ is a one-dimensional standard Brownian motion.

Then consider the space $\mathcal{W} \times \Omega$, equip it with the product $\sigma$-field, and take the probability measure defined by
\[
d\mathcal{P}(w, \omega) = d\mathbb{P}_w(\omega) \, d\mathbb{P}(w).
\]

The marginal of $\mathcal{P}$ in $\Omega$ gives a process which is known as diffusion in random environment; the environment being the function $w$.

The following result, concerning a class of environments $(w_t)_{t \in \mathbb{R}}$, was proved by S. Schumacher [13,14].

**Fact 1.** Assume (2) holds and that there is an $a > 0$ such that the net of processes $\{(w(st)/t^{1/a})_{t \in \mathbb{R}} : t > 0\}$ converges to $(U_s)_{s \in \mathbb{R}}$ in the Skorohod topology in $\mathcal{W}$ as $t \to +\infty$, where $U$ satisfies

(i) $U$ is non-degenerate.
(ii) If $[x, y]$ is a finite interval, and if $\xi := \inf\{t \geq x : U_s = \inf_{r \in [x, y]} U_r\}$, then $U$ is continuous at $\xi$.
(iii) If $[x, y]$ is a finite interval, $U$ attains each of the values $\inf_{r \in [x, y]} U_r$, $\sup_{r \in [x, y]} U_r$ only once in $[x, y]$.
(iv) $\mathbb{P}(\exists \, s > 0 \text{ such that } U_s > 0) = \mathbb{P}(\exists \, s < 0 \text{ such that } U_s > 0) = 1$.

Then there is a process $b : [0, \infty) \times \mathcal{W} \to \mathbb{R}$ such that for the formal solution $\omega$ of (3) it holds
\[
\frac{\omega_t}{(\log t)^a} - b_1(w^{(\log t)}) \to 0 \quad \text{in } \mathcal{P} \text{ as } t \to +\infty, \tag{4}
\]
where for $r > 0$ we let $w^{(r)}(s) = r^{-1} w(sr^a)$ for all $s \in \mathbb{R}$.

This result shows the dominant effect of the environment, through the process $b$, on the asymptotic behavior of the diffusion.

In the case where $w$ is a two sided stable process with index $a \in (1, 2]$ and having no positive jumps, we have $w^{(r)} \overset{\text{law}}{=} w$. Assuming that the assumptions of Fact 1 above are satisfied (we will prove this later), we get $\omega_t/(\log t)^a \Rightarrow b_1(w)$ as $t \to +\infty$. The main result of this paper is the computation of the density of the random variable $b_1(w)$.

Let $E_a(z) := \sum_{n=0}^{\infty} z^n / \Gamma(1 + an)$. In the next section we will introduce two non-negative random variables with distribution functions $F_u$, $F_d$ respectively, having Laplace transforms
\[
\int_0^{\infty} e^{-\lambda x} \, dF_u(x) = \left( E'_a(\lambda) + \frac{a}{a - 1} \lambda E''_a(\lambda) \right)^{-1} (\Gamma(a + 1))^{-1},
\]
\[
\int_0^{\infty} e^{-\lambda x} \, dF_d(x) = \Gamma(a + 1) \left( E'_a(\lambda) + \frac{a}{a - 1} \lambda E''_a(\lambda) - \frac{a}{a - 1} \lambda \left( E'_a(\lambda) \right)^2 \right),
\]
for all $\lambda > 0$. And our main result is the following.
Theorem. Let $w$ be a Lévy process with $\mathbb{E}(e^{t w}) = e^{\lambda t}$ for all $\lambda, t \geq 0$, where $a$ belongs to $(1,2]$. The density of $b_1(w)$ is

$$f_{b_1}(x) = \begin{cases} (a - 1)\Gamma(a) \left(1 - F_a(-x)\right) & \text{for } x \leq 0, \\ (a - 1)\Gamma(a) \left(1 - F_a(x)\right) & \text{for } x > 0. \end{cases}$$

Remark 1. When $a \neq 2$, the asymmetry of the environment has a visible effect on the path of the diffusion. We will show in Section 4 that $\mathbb{P}(b_1 < 0) = \gamma(a)$ for a strictly decreasing function $\gamma$ of $a$ in $[1,2]$ having $\gamma(1) = 1$ and $\gamma(2) = 1/2$. Since, by the theorem of Schumacher (Fact 1), $\lim_{t \to +\infty} \mathbb{P}(\omega_t < 0) = \mathbb{P}(b_1 < 0)$, it follows that the diffusion is biased towards the left, and the bias increases as $a$ decreases to 1. Of course, the diffusion is recurrent.

Remark 2. In the case $a = 2$, the process $w/\sqrt{x}$ is a standard two sided Brownian motion and $E_2(z) = \cosh(\sqrt{z})$. The distribution functions $F_a, F_d$ coincide, and their Laplace transform, appearing above, equals $1/\cosh(\sqrt{x})$. Using Laplace inversion, we recover by the above theorem the well known result of Kesten [10].

The interest in the diffusions satisfying the assumptions of Fact 1 stems from the fact that they exhibit subdiffusive behavior; they are very slow. Compare the $(\log t)^a$ in Fact 1 with the $t^{1/2}$ for the analogous result for Brownian motion. First Sinai [17] studied the discrete time analog of diffusion in Brownian environment, which is random walk in random environment on $Z$, and established the analogous to Fact 1 result with normalizing factor $(\log t)^2$. Shortly after, S. Schumacher studied the continuous time case.

When $w$ is a stable process having index $a$ and satisfying the assumptions of Fact 1, $\omega_t/(\log t)^a$ converges in distribution to $b_1(w)$. The density of $b_1(w)$ has been computed under various assumptions for $w$. Kesten [10] considered the case where $w$ is a two sided Brownian motion, Golosov [8], the case where $w(s) = +\infty$ for $s < 0$ and $(w(s))_{s \geq 0}$ a Brownian motion, i.e., there is a reflecting barrier at zero. Tanaka [18], the case where $w$ is a symmetric stable process. In the cases where $w$ equals $|B|$ or $-|B|$, with $B$ two sided Brownian motion having $B_0 = 0$, Schumacher's theorem does not apply (in the first case, (iii) fails; in the second, both (iii) and (iv) fail). However, Tanaka [19, 18] showed that, in both cases, $\omega(t)/(\log t)^2$ converges in distribution to a symmetric random variable. For the restriction of each of the two variables on $[0, +\infty)$ he gave the Laplace transform. Ours is the first asymmetric case considered.

2. Preliminaries

2.1. Definition of the process $b$

For a function $w: \mathbb{R} \to \mathbb{R}$, $x > 0$, and $y_0 \in \mathbb{R}$, we say that $w$ admits an $x$-minimum at $y_0$ if there are $\alpha, \beta \in \mathbb{R}$ with $\alpha < y_0 < \beta$, $w(y_0) = \inf\{w(y) : y \in [\alpha, \beta]\}$, $w(\alpha) \geq w(y_0) + x$, and $w(\beta) \geq w(y_0) + x$. We say that $w$ admits an $x$-maximum at $y_0$ if $-w$ admits an $x$-minimum at $y_0$.

For convenience, we will call a point where $w$ admits an $x$-maximum or $x$-minimum, an $x$-maximum or an $x$-minimum respectively.

We denote by $R_x(w)$ the set of $x$-extrema of $w$ and define

$${\mathcal{W}}_1 := \{w \in {\mathcal{W}} : \text{for every } x > 0 \text{ the set } R_x(w) \text{ has no accumulation point in } \mathbb{R},$$

it is unbounded above and below, and the points of $x$-maxima and $x$-minima alternate.\}

Thus, for $w \in {\mathcal{W}}_1$ and $x > 0$, we can write $R_x(w) = \{x_k(w,x) : k \in \mathbb{Z}\}$ with $(x_k(w,x))_{k \in \mathbb{Z}}$ strictly increasing, $x_0(w,x) \leq 0 < x_1(w,x)$, $\lim_{k \to -\infty} x_k(w,x) = -\infty$, and $\lim_{k \to +\infty} x_k(w,x) = +\infty$. Whenever $\mathbb{P}({\mathcal{W}}_1) = 1$, which will be the case for us, the definition Schumacher gave for $b$ agrees with the following.

Definition 1. The process $b: [0, +\infty) \times {\mathcal{W}} \to \mathbb{R}$ is defined for $x > 0$ and $w \in {\mathcal{W}}_1$ as

$$b_x(w) = \begin{cases} x_0(w,x) & \text{if } x_0(w,x) \text{ is an } x\text{-minimum,} \\ x_1(w,x) & \text{else,} \end{cases}$$

and $b_x(w) = 0$ if $x = 0$ or $w \in {\mathcal{W}} \setminus {\mathcal{W}}_1$.\}
2.2. Some useful facts

In the case under consideration, the process \( w \) appearing in (1) is a two sided stable process with index \( a \in (1, 2] \), no positive jumps, and \( w(0) = 0 \). By two sided stable we mean that we take two i.i.d. stable processes \( Y, \tilde{Y} \) with paths in \( D((0, +\infty)) := \{ f \in \mathbb{R}^{[0, +\infty)} : f \text{ right continuous with left limits} \} \), and define \( w \) by \( w_s = Y_s \) for \( s \geq 0 \) and \( w_s = -\tilde{Y}_{(s-x)^-} \) for \( s < 0 \). Then \( w \) has paths right continuous with left limits. Also it takes both positive and negative values. In fact for all \( t \geq 0 \), we have \( \mathbb{P}(w_t \geq 0) = a^{-1} \) (see [2, VIII.1]).

Before stating two more properties of \( w \), we remind the reader that for the given Lévy process, a point \( x \) is called regular for a set \( A \subset \mathbb{R} \) if \( \mathbb{P}_x(\inf\{t > 0 : w_t \in A\} = 0) = 1 \), where \( \mathbb{P}_x \) is the law of the process starting at time 0 from \( x \).

**Fact 2.**

1. \( 0 \) is regular for \( (0, +\infty) \) and \( (-\infty, 0) \).
2. \( \lim_{t \to \pm\infty} w_t = -\infty, \lim_{t \to \pm\infty} w_t = +\infty \).

The first statement follows from Rogozin’s criterion (Proposition VI.11 in [2]) and the fact that

\[
\int_0^1 t^{-1} \mathbb{P}(w_t \geq 0) \, dt = \int_0^1 t^{-1} \mathbb{P}(w_t \leq 0) \, dt = +\infty.
\]

The second statement follows from Theorem VI.12 in [2] and the fact that

\[
\int_1^{+\infty} t^{-1} \mathbb{P}(w_t \geq 0) \, dt = \int_1^{+\infty} t^{-1} \mathbb{P}(w_t \leq 0) \, dt = +\infty.
\]

The assumptions of Fact 1 are satisfied. Relation (2) holds because of Fact 2(ii), and every process in the set \( \{ (w(st)/t^{1/a})_{s \in \mathbb{R}} : t > 0 \} \) has the same law as \( w \). So \( U = w \). Then (ii) and (iii) follow from Lemma 3 (see Section 5), whose assumption holds (Fact 2(i) above), while (i) and (iv) are clearly true.

Also Fact 2 and Lemma 5 (see Section 5) show that \( \mathbb{P}(W_1) = 1 \), and so the process \( b \) is determined by the definition of the previous subsection.

The absence of positive jumps implies that \( \mathbb{E}(\exp(\lambda w_t)) < \infty \) for all \( t, \lambda > 0 \) [2, VII.1]. Thus, the characteristic function of \( w_t \) extends to an analytic function in \( \{ z \in \mathbb{C} : \text{Im}(z) \leq 0 \} \), and by its form [2, VIII.1] we can see that there is a positive constant \( c \) such that

\[
\mathbb{E}(\exp(\lambda w_t)) = \exp\{ ct \lambda^a \} \quad \text{for all } t, \lambda > 0.
\]

In this work, we assume that \( c = 1 \) as every other case reduces to this one after a normalization.

**Remark 3.** We stick to the spectrally negative case because for \( w \) spectrally positive, the process \( \tilde{w} \) defined by \( \tilde{w}_t = \lim_{x \to -t} w_s \) for \( t \in \mathbb{R} \) is spectrally negative stable with the same index and \( b_t(w) = -b_t(\tilde{w}) \).

3. Preparation and proof of the theorem

If \( w \) is under \( \mathbb{P} \) a two sided stable process with \( \mathbb{E}(\exp(\lambda w_t)) = \exp(t \lambda^a) \) for all \( t, \lambda \geq 0 \) and some \( a \in (1, 2] \), then \( \mathbb{P}(W_1) = 1 \) as was explained in the previous section. So for \( x > 0 \) let \( R_x(w) = \{ x_k : k \in \mathbb{Z} \} \) be the set of \( x \)-extrema for \( w \), with \( (x_k)_{k \in \mathbb{Z}} \) strictly increasing and \( x_0 \leq 0 < x_1 \).

**Lemma 1.** The trajectories between consecutive \( x \)-extrema, \( (w_{x_{k+1}} - w_{x_k} : t \in [0, x_{k+1} - x_k]) \) with \( k \in \mathbb{Z} \), are independent, and the ones corresponding to even non-zero \( k \) (respectively odd \( k \)) are identically distributed.

The proof of the lemma is given in Section 5. We call the translation \( (w - w(x_0)) \mid [x_0, x_1] \) of the trajectory of \( w \) between two consecutive \( x \)-extrema an \( x \)-slope (or a slope, when the value of \( x \) is clear or irrelevant), a slope that takes only non-negative values an upward slope, and a slope taking only non-positive values a downward slope. We call \( (w - w(x_0)) \mid [x_0, x_1] \) the central \( x \)-slope.
Remark 4. As will become clear when we will examine the structure of the $k$-slopes in Section 4, the upward and downward $k$-slopes of a two sided Brownian motion (i.e., $a = 2$), excluding the central one, are identically distributed up to sign change. When $a \neq 2$, since the process has only negative jumps, the upward $k$-slopes are essentially different from the downward.

For any $x$-slope $T : [\alpha, \beta] \to \mathbb{R}$ we call $l(T) := \beta - \alpha$ the length of $T$. Also we denote by $\theta(T)$ the slope with domain $[0, \beta - \alpha]$ and values $\theta(T)(\cdot) = T(\alpha + \cdot)$.

First we determine the distribution functions $F_u, F_d$ of the lengths $l_1, \tilde{l}_1$ of an upward and a downward 1-slope respectively from the common distributions mentioned in the preceding lemma. By scaling, this gives the laws for the $x$-slopes when $x \neq 1$. The proof of the following lemma is given in Section 4.

Lemma 2. For all $u > 0$,

$$
\mathbb{E}(e^{-ul_1}) = \left( \Gamma(a + 1) \left( E'_a(u) + \frac{a}{a - 1} uE''_a(u) \right) \right)^{-1},
$$

$$
\mathbb{E}(e^{-ul_1}) = \frac{1}{u} E(a+1) \left( E'_a(u) + \frac{a}{a - 1} uE''_a(u) - \frac{a}{a - 1} u \frac{(E'_a(u))^2}{E_a(u)} \right).
$$

In particular, the mean values of $l_1, \tilde{l}_1$ are

$$
\mathbb{E}(l_1) = \frac{1}{a - 1} \frac{\Gamma(a)}{\Gamma(2a - 1)},
$$

$$
\mathbb{E}(\tilde{l}_1) = \frac{1}{a - 1} \left( \frac{1}{\Gamma(a)} - \frac{\Gamma(a)}{\Gamma(2a - 1)} \right).
$$

And now we are ready to prove our theorem.

Proof of the theorem. For $t \in \mathbb{R}$, let $T_t$ be the 1-slope around $t$. More precisely, $T_t$ is the slope with domain $(T_t) = [c_t, d_t]$ and $t \in [c_t, d_t)$. And define

$$
q := \inf \{ t > 0 : T_t \text{ downward slope with domain } (T_t) \subset (0, +\infty) \}.
$$

Then

$$
\mathbb{P}(b_1(w) > x) = \mathbb{P}(T_0 \text{ downward slope and } d_0 > x) = \mathbb{P}(T_t \text{ downward slope and } d_t - t > x) \quad \text{(5)}
$$

for all $t > 0$ because $T_0(-t - \cdot)$ is the same as the slope around $t$ for $(w_{s-t} - w_{-t} : s \in \mathbb{R})$, and the latter process has the same law as $w$. Call $C_t$ the event in the last probability. Then

$$
\mathbb{P}(C_t) = \mathbb{P}(C_t \text{ and } q < t) + \mathbb{P}(C_t \text{ and } q \geq t). \quad \text{(6)}
$$

The second term goes to 0 as $t \to +\infty$. To work with the first term, we consider a sequence of independent random variables $(\xi_n)_{n \geq 1}$, with $\xi_n$ having distribution function $F_q$ if $n$ is odd, and $F_u$ if $n$ is even. Also let $(\xi_n)_{n \geq 1}$ be a sequence of independent random variables with $\xi_n \overset{\text{law}}{=} \xi_{n+1}$ for all $n \geq 1$.

Finally, define

$$
S_n := \xi_1 + \cdots + \xi_n, \quad \tilde{S}_n := \xi_1 + \cdots + \xi_n,
$$

$$
N(t) := \inf \{ n \geq 1 : S_n \geq t \}, \quad \tilde{N}(t) := \inf \{ n \geq 1 : \tilde{S}_n \geq t \},
$$

$$
B_t := S_{N(t)} - t, \quad \tilde{B}_t := \tilde{S}_{\tilde{N}(t)} - t.
$$

Then Lemma 1 implies that

$$
\mathbb{P}(C_t \text{ and } q < t) = \int_0^1 \mathbb{P}(N(t - y) \text{ is odd and } B_{t-y} > x) \, dF_q(y), \quad \text{(7)}
$$
where \( F_q \) is the distribution function of \( q \). We will show that the limit
\[
\lim_{t \to +\infty} \mathbb{P}(N(t) \text{ is odd and } B_t > x)
\]
exists, and we will compute its value.

Define \( g_1, g_2 : [0, +\infty) \to \mathbb{R} \) by
\[
g_1(t) := \mathbb{P}(N(t) \text{ is odd and } B_t > x),
\]
\[
g_2(t) := \mathbb{P}(\tilde{N}(t) \text{ is even and } \tilde{B}_t > x)
\]
for all \( t \geq 0 \). Then \( g_1(t) = \mathbb{P}(\xi_1 > t + x) + \int_0^t g_2(t - s) \, dF_d(s) \) and \( g_2(t) = \int_0^t g_1(t - s) \, dF_d(s) \). Consequently, \( g_1(t) = \mathbb{P}(\xi_1 > t + x) + g_1(\sigma) \cdot (F_u * F_d)(x) \), where \( (F_u * F_d)(x) := \int_x^\infty F_u(x - y) \, dF_d(y) \) for all \( x \in \mathbb{R} \) is the distribution function of \( \xi_1 + \xi_2 \), and by the renewal theorem (see [6, Chapter 3, statement (4.9)])
\[
\lim_{t \to +\infty} g_1(t) = \frac{1}{\mathbb{E}(L_1) + \mathbb{E}(\tilde{L}_1)} \int_0^{+\infty} \mathbb{P}(\xi_1 > s + x) \, ds = \frac{1}{\mathbb{E}(L_1) + \mathbb{E}(\tilde{L}_1)} \int_x^{+\infty} \mathbb{P}(\xi_1 > s) \, ds.
\]

By (5)–(7), this equals \( \mathbb{P}(b_1(w) > x) \). Differentiating with respect to \( x \) and noting that \( \mathbb{E}(L_1) + \mathbb{E}(\tilde{L}_1) = ((a - 1), \Gamma(a))^{-1} \) (by Lemma 2), we find the density of \( b_1(w) \) in \([0, +\infty)\) as stated in the theorem. The density in \((-\infty, 0]\) is found similarly. \( \square \)

4. Hitting times computations

According to Lemma 1, excluding the central \( k \)-slope, the images of all upward (respectively downward) \( k \)-slopes under the map \( \theta \) have the same distribution say \( m_{k,u} \) (respectively \( m_{k,d} \)). In this section we describe the structure of a \( k \)-slope picked from either distribution.

Consider a Lévy process \((X_t)_{t \geq 0}\) starting from 0 and for which 0 is regular for \((-\infty, 0)\) and \((0, +\infty)\).

For \( t > 0 \) define
\[
X_t := \inf \{ X_s : s \in [0, t] \},
\]
\[
\bar{X}_t := \sup \{ X_s : s \in [0, t] \},
\]
and for \( k > 0 \),
\[
\tilde{t}_k := \inf \{ t > 0 : \bar{X}_t - X_t \geq k \},
\]
\[
\tilde{\sigma}_k := \sup \{ s < \tilde{t}_k : \bar{X}_s = X_s \},
\]
\[
\tilde{\beta}_k := \bar{X}_{\tilde{t}_k},
\]
\[
\tilde{\tau}_k := \inf \{ t > 0 : X_t - \bar{X}_t \geq k \},
\]
\[
\tilde{\sigma}_k := \sup \{ s < \tilde{\tau}_k : \bar{X}_s = X_s \},
\]
\[
\tilde{\beta}_k := -X_{\tilde{\tau}_k}.
\]

If \( \tilde{t}_k, \tilde{\tau}_k < +\infty \) a.s., then \( X \) is continuous at \( \tilde{\sigma}_k, \tilde{\sigma}_k \), and splitting the path of \( X \) at \( \tilde{\sigma}_k \) (or \( \tilde{\sigma}_k \)) creates two independent pieces (see Lemmata 3 and 4 in Section 5).

In the following, we will use the operation of “gluing together” functions defined on compact intervals. For two functions \( f : [\alpha, \beta] \to \mathbb{R}, g : [\gamma, \delta] \to \mathbb{R} \), by gluing \( g \) to the right of \( f \) we mean that we define a new function \( j : [\alpha, \beta + \delta - \gamma] \to \mathbb{R} \) with
\[
j(x) = \begin{cases} 
   f(x) & \text{for } x \in [\alpha, \beta], \\
   f(\beta) + g(x - \beta + \gamma) - g(\gamma) & \text{for } x \in [\beta, \beta + \delta - \gamma].
\end{cases}
\]

Clearly an upward \( k \)-slope picked from \( m_{k,u} \) is obtained by gluing two independent trajectories with law \((X_{\tilde{t}_k} + s - X_{\tilde{t}_k} : s \in [0, \tilde{\tau}_k - \tilde{\sigma}_k])\), \((X_s : s \in [0, \tilde{\sigma}_k])\) in this order, while a downward \( k \)-slope picked from \( m_{k,d} \) is obtained by gluing two independent trajectories with law \((X_{\tilde{\sigma}_k} + s - X_{\tilde{\sigma}_k} : s \in [0, \tilde{t}_k - \tilde{\sigma}_k]), (X_s : s \in [0, \tilde{\sigma}_k])\) in this order.
Proposition 1. Let \( X \) be a spectrally negative Lévy process for which zero is regular for \( (-\infty, 0) \) and \((0, +\infty)\), and \( k > 0 \) such that \( \tilde{\tau}_k, \bar{\tau}_k < +\infty \) a.s. Then for \( u, v \geq 0 \) it holds

\[
\mathbb{E}\left(\exp\left\{-u(\tilde{\tau}_k - \tilde{\sigma}_k) - v(\bar{\tau}_k - X_{\tilde{\tau}_k} - k)\right\}\right) = e^{vk} \frac{W(k)}{W'(k)} \left( Z^{(p)}(k) \frac{W^{(p)}(k)}{W^{(p)}(k)} - p W^{(p)}(k) \right).
\]

\[
\mathbb{E}\left(\exp\left\{-u\tilde{\tau}_k\right\}\right) = \frac{W(k)}{W'(k)} \left(1 - e^{-xW^{(p)}(k)/W^{(p)}(k)}\right),
\]

\[
\mathbb{E}\left(\exp\left\{-u(\bar{\tau}_k - \bar{\sigma}_k)\right\}\right) = \frac{W(k)}{W^{(p)}(k)}.
\]
\[ E(\exp(-u \underline{x}_k)) = \frac{1}{Z^{(u)}(k)} \frac{W^{(u)}(k)}{W(k)}, \]  
\[ E(\exp(-u \underline{\beta}_k)) = \frac{e^{-uk}}{Z^{(-\psi)}_u(k)}, \]

where \( p = u - \psi(v) \).

**Proof.** Most of the formulas are contained in the computations in [1,11]. We provide the parts not treated there.

Relation (11) is relation (17) in p. 223 of [1].

Relation (12) is proved by modifying the argument in the computation of \( I_1 \) in pp. 222, 223 of the same paper. That is, we integrate up to local time \( x \).

For the proof of relation (13) we will use facts and the standard notation from excursion theory (see e.g. [2, Chapter IV]). Denote by \( D[0, +\infty) \) the space of real valued functions with domain \([0, +\infty)\) which are right continuous and have left limits everywhere. The set

\[ \mathcal{E} := \{ \varepsilon \in D[0, +\infty): \exists \varepsilon \in (0, +\infty) \text{ such that } \varepsilon(x) \neq 0 \text{ for } x \in (0, a) \} \]

is called the space of excursions. Together with \( \mathcal{E} \), we introduce a new point \( \delta \) whose use will appear shortly. Let \((L(t))_{t \geq 0}\) be a local time process at zero for \( Y := X - X_\cdot \), and define \( L^{-1}(t) := \inf \{ s \geq 0 : L(s) > t \} \) for all \( t > 0 \). The excursion process \((e_t)_{t > 0}\) of \( Y \) is given by

\[ e_t(s) := \begin{cases} Y_{L^{-1}(t-s)+s} & \text{if } L^{-1}(t) - L^{-1}(t-s) > 0, \\ 0 & \text{otherwise}, \end{cases} \]

for all \( t > 0, s \geq 0 \). It is a Poisson point process with values in \( \mathcal{E} \cup \{ \delta \} \); we denote by \( n \) its characteristic measure. For \( \varepsilon \in \mathcal{E} \), we call \( \bar{\varepsilon} := \sup_{s \in [0, \varepsilon]} \varepsilon(s) \) the height of \( \varepsilon \). Now returning to what we want to compute, observe that the random variable \( \bar{\xi}_k - \bar{\alpha}_k \) is the time that it takes for the first excursion of \( Y \) with height at least \( k \) to reach \( k \). The law of this excursion is \( n(\varepsilon(\bar{\xi} \geq k)) \) (see [2, Chapter 0, Proposition 2]). Thus, the expectation we want is

\[ \int_{\mathcal{E}} e^{-u\rho_k} \, d\mathbb{P}(\varepsilon | \bar{\varepsilon} \geq k), \]

where \( \rho_k := \inf \{ t \geq 0 : \varepsilon(t) \geq k \} \). For \( \theta \in (0, k] \), we define \( \rho_\theta := \inf \{ t \geq 0 : \varepsilon(t) \geq \theta \} \), \( G_\theta := \sigma(\varepsilon(t) : t \leq \rho_\theta) \), and

\[ M_\theta := e^{-u\rho_\theta} \frac{W^{(u)}(\theta)}{W(\theta)} \frac{W^{(u)}(k)}{W(k)}. \]

The denominator is not due to the assumption \( \xi_k < \infty \) a.s. and (9). We claim that \((M_\theta)_{\theta \in (0,k]}\) is a martingale with respect to the measure \( n_k := n(\cdot | \bar{\varepsilon} \geq k) \) and the filtration \((G_\theta)_{\theta \in (0,k]}\). Denote by \( \mathbb{E}_{\mu} \) the expectation with respect to any given measure \( \mu \). Observe that \( M_k = e^{-u\rho_k} \) and

\[ \mathbb{E}_{n_k}(M_k | G_\theta) = \mathbb{E}_n(e^{-u\rho_k} 1_{\rho_k < \infty} | G_\theta) / \mathbb{E}_n(1_{\rho_k < \infty} | G_\theta). \]

Using the Markov property for excursions (see [12, Theorem VI.48.1]), the absence of positive jumps, and (9), we see that the numerator equals

\[ e^{-u\rho_k} \mathbb{E}_{\theta}(e^{-uT_\theta^+} 1_{T_\theta^+ < T_0}) = e^{-u\rho_\theta} W^{(u)}(\theta) / W^{(u)}(k), \]

where \( \mathbb{E}_{\theta} \) is the expectation with respect to the law of \( X \) starting from \( \theta \), and

\[ T_\theta^+ := \inf \{ t \geq 0 : X(t) \geq k \}, \]

\[ T_0^- := \inf \{ t \geq 0 : X(t) \leq 0 \}. \]

Now set \( u = 0 \) in the last expression to find the value of the denominator in (16) as

\[ \mathbb{E}_n(1_{\rho_k < \infty} | G_\theta) = W(\theta) / W(k). \]

Thus, \( \mathbb{E}_{n_k}(M_k | G_\theta) = M_\theta \) proving the claim. So

\[ \mathbb{E}_{n_k}(e^{-u\rho_k}) = \mathbb{E}_{n_k}(M_k) = \mathbb{E}_{n_k}(M_\theta) = \frac{W^{(u)}(\theta)}{W^{(u)}(k)} \frac{W(k)}{W(\theta)} \mathbb{E}_{n_k}(e^{-u\rho_\theta}). \]
for all $\theta \in (0, k]$. Relation (13) will be proved if we show that the limit of the last quantity as $\theta \downarrow 0$ is $W(k)/W(u)(k)$. Certainly $\lim_{\theta \downarrow 0} E_n(\mathbb{e}^{-u\theta}) = 1$ using the bounded convergence theorem. For the term $W(u)(\theta)/W(\theta)$ we use relation (9) from [4], which is $W(u)(\theta) = W(\theta) + \sum_{j=1}^{+\infty} u^j W^{*}(j+1)(\theta)$, and the bound $W^{*}(j+1)(\theta) \leq \theta^j W(\theta)j+1/j!$ (relation (10) in [4]). These give that $\lim_{\theta \downarrow 0} W^{*}(u)(\theta)/W(\theta) = 1$.

Relation (14) follows from (13), the independence of $\sigma_k, \tau_k - \sigma_k$ (Lemma 4), and the expression for the Laplace transform of $\tau_k$ given in [11, Proposition 2] as

$$\mathbb{E}(\exp(-u\tau_k)) = \frac{1}{Z^{(u)}(k)} \quad \text{for} \quad u \geq 0. \tag{17}$$

Finally, for relation (15) we compute $\mathbb{E}(\exp(-u\beta_k)) = \mathbb{E}(\exp(u(k - \beta_k) - uk)) = e^{-uk}\mathbb{E}(\exp(uX_\tau))$. For $n \in \mathbb{N}$ we have

$$\mathbb{E}(\exp(uX(\tau \wedge n))) = \mathbb{E}(\exp\{uX(\tau \wedge n) - \psi(u)(\tau \wedge n) + \psi(u)\} \) = \mathbb{E}^u(\exp(\psi(u)(\tau \wedge n))) \).$$

Taking $n \to +\infty$ and applying the dominated convergence theorem in the first quantity (since $X(\tau \wedge k) \leq k$ by the absence of positive jumps) and the monotone convergence theorem in the last quantity of the last relation, we obtain

$$\mathbb{E}(\exp(uX(\tau))) = \mathbb{E}^u(\exp(\psi(u)\tau)). \tag{18}$$

To compute the last expectation, observe that relation (17) written for the spectrally negative Lévy process $(X, \mathbb{P}^u)$ is

$$\mathbb{E}^u(\exp(v\tau)) = \frac{1}{Z^{(v)}(k)} \quad \text{for} \quad v \geq 0. \tag{19}$$

We will show that this holds for $v = -\psi(u)$ also. So assume that $\psi(u) > 0$. The left hand side is finite for $v = -\psi(u)$ (due to (18) and $X(\tau \wedge k) \leq k$), which implies that it can be written as a power series of $-v$ in $D(0, \psi(u))$ with positive coefficients, continuous in $D(0, \psi(u))$. The denominator of the right-hand side can be extended to an entire function of $v$ as was mentioned just before this proposition. By a well known property of analytic functions, Eq. (19) will hold for all $v \in D(0, \psi(u))$. Applying it for $v = -\psi(u)$ and combining it with the equalities before it, we obtain (15). \hfill \Box

In the case of our interest, $\psi(u) = u^a$. Consequently,

$$\Phi(u) = u^{1/a}, \quad W(z) = z^{a-1} / \Gamma(a), \quad W^{(a)}(z) = a z^{a-1} \exp(u z^a), \quad Z^{(a)}(k) = E_a(uk^a),$$

for $z, u, v \in [0, +\infty)$. The expressions for $W$, $W^{(a)}$ are found in [3].

**Proof of Lemma 2.** Remember the description of $k$-slopes given in the beginning of this section just after the definition of the “gluing together” operation, where the role of $X$ is played now by $w$. It follows that the length of an upward 1-slope picked from $m_{1, u}$ equals in distribution to $\tau_1 - \sigma_1^* + \bar{\sigma}_1^*$, where $\bar{\sigma}_1^*$ is independent of $\tau_1 - \sigma_1$, and $\bar{\sigma}_1^* \overset{\text{law}}{=} \sigma_1$. Similarly, the length of a downward 1-slope picked from $m_{1, d}$ equals in distribution to $\bar{\tau}_1 - \bar{\sigma}_1 + \bar{\sigma}_1^*$, with $\bar{\sigma}_1^*$ independent of $\bar{\tau}_1 - \bar{\sigma}_1$, and $\bar{\sigma}_1^* \overset{\text{law}}{=} \bar{\sigma}_1$. Using relations (11)–(13), and (14), we get the formulas for the Laplace transforms. For the mean values of $\bar{\tau}_1, \bar{\bar{\tau}}_1$, we compute the derivatives of their Laplace transforms at zero. To justify the move of the differentiation under the expectation, we use the monotone convergence theorem; which applies because the length of a slope is a positive random variable and the function $(\lambda \mapsto (1 - e^{-\lambda k})/\lambda)$ is non-negative and decreasing in $\mathbb{R}$ for any $a > 0$. \hfill \Box

**Justification of Remark 1.** Using our theorem, the fact that $F_\mu$ is the distribution function for $l_1$, and $\mathbb{E}(l_1) + \mathbb{E}(l_1) = ((a - 1)\Gamma(a))^{-1}$, we obtain $\mathbb{P}(\bar{\tau}_1 < 0) = \mathbb{E}(l_1)/(\mathbb{E}(l_1) + \mathbb{E}(l_1)) = e^{-g(a)}$, where

$$g(a) := \log\left(\frac{\mathbb{E}(l_1)}{\mathbb{E}(l_1) + 1}\right).$$
There are four possible cases for the ordering of the pairs.

Lemma 3. Let \( \bar{x}_i, +, \bar{x}_i, -, \bar{x}_s, +, \bar{x}_s, - \) be defined as in the beginning of Section 4 with \( w \) having the role of \( X \) and \( k = x \). Similarly for \( \bar{x}_s, -, \bar{x}_s, -, x_s, -, x_s, + \). There are four possible cases for the ordering of the pairs \( \{ \bar{x}_i, +, \bar{x}_s, + \}, \{ \bar{x}_i, -, \bar{x}_s, - \} \). We treat only two of them, the other being similar.

First assume that \( \bar{x}_i, + < \bar{x}_s, + \) and \( \bar{x}_i, - < \bar{x}_s, - \). Then \( \sigma_{x,+} \) is a point of \( x \)-minimum for \( w \), and the path of \( w - w(\sigma_{x,+}) \) after time \( \sigma_{x,+} \) is independent of the past by Lemma 4. Similarly, in the negative semi-axis, \( -\sigma_{x,-} \) is a point of \( x \)-minimum for \( w \) and breaks the path of \( w \) into two independent pieces. Between \( -\sigma_{x,-}, \sigma_{x,-} \), there is exactly one more \( x \)-extremum. It is an \( x \)-maximum and it is the point in \( \{-\sigma_{x,-}, \sigma_{x,+}\} \) where \( w \) has greater value. Say it is \( -\bar{x}_s, - \). Then in the notation of the lemma, we have \( x_{-1} = -\sigma_{x,-}, x_0 = -\bar{x}_s, - \), and \( x_1 = \sigma_{x,+} \).

The points \( x_{-1}, x_0, x_1 \) cut the path of \( w \) into four independent pieces. This, combined with the fact that \( (w_s)_s \leq 0 \equiv (-w(-s))_s \leq 0 \) and time reversal [2, Lemma II.2], shows that all upward \( x \)-slopes, including \( w - w(x_1)[x_{-1}, x_0] \), are obtained by gluing two trajectories with law \( (w_s + \sigma_{x,+} - w_{x_1}, +; s \in [0, \sigma_{x,+}]) \), \( w_s; s \in [0, \sigma_{x,+}] \) in this order, while all downward \( x \)-slopes, excluding \( w - w(x_0)[x_0, x_{-1}] \), are obtained by gluing two trajectories with law \( (w_s + \sigma_{x,-} - w_{x_1}, -; s \in [0, \sigma_{x,-}]), w_s; s \in [0, \sigma_{x,-}] \). This description accounts for all \( x \)-slopes in the path decomposition of \( w \).

Now assume that \( \bar{x}_i, + < \bar{x}_s, + \) and \( \bar{x}_i, - > \bar{x}_s, - \). Then \( -\sigma_{x,-} \) is a point of \( x \)-maximum for \( w \), and \( \sigma_{x,-} \) is a point of \( x \)-minimum for \( w \). If \( w(\sigma_{x,+}) - w(-\sigma_{x,-}) < x \), then \( x_0 = -\sigma_{x,-}, x_1 = \sigma_{x,+} \). If \( w(\sigma_{x,+}) - w(-\sigma_{x,-}) \geq x \), then \( x_0 = -\sigma_{x,-}, x_1 = \sigma_{x,+} \). As in the previous case, we get the desired description for the decomposition of the path of \( w \) into \( x \)-slopes.

For a function \( f: [0, +\infty) \rightarrow \mathbb{R} \) with only jump discontinuities and \( x_0 > 0 \), we say that \( f \) has a left local maximum (respectively minimum) at \( x_0 \) if there is an \( \epsilon > 0 \) such that \( f(x) \leq f(x_0^-) \) (respectively \( f(x) \geq f(x_0^-) \)) for all \( x \in (x_0 - \epsilon, x_0) \). Similarly for a right local maximum and minimum.

Lemma 3. Let \( X \) be a Lévy process such that 0 is regular for \( (0, +\infty) \) and \( (-\infty, 0) \). With probability one

(i) \( X \) is continuous at every one sided local extremum.
(ii) In no two local minima (respectively maxima) \( X \) has the same value.

Proof. (i) It is enough to consider the case of a local one sided maximum (the case of one sided local minimum follows by applying the present case to the process \( -X \)). Consider the set of times where the process jumps upwards.
or downwards by at least $1/n$; it is a countable subset of $(0, +\infty)$ with no accumulation point. Apply the strong Markov property to each of these times. Since 0 is regular for $(0, +\infty)$, none of these can be a point of a right local maximum. Using time reversal [2, Lemma II.2] and the fact that 0 is regular for $(-\infty, 0)$, we exclude the existence of left local maxima.

(ii) This holds for any Lévy process that is not compound Poisson [2, Proposition VI.4]. It is a simple application of the strong Markov property. \[ \square \]

In the next lemma, we use the notation introduced in the beginning of Section 4.

**Lemma 4.** Let $(X_t)_{t \geq 0}$ be a Lévy process starting from zero such that 0 is regular for $(-\infty, 0)$ and $(0, +\infty)$, and $\lim_{t \rightarrow \infty} X_t = -\infty, \lim_{t \rightarrow -\infty} X_t = +\infty$. With probability one:

(i) The two trajectories $(X_t: t \in [0, \sigma_k])$ and $(X_{\tilde{\sigma}_k} - X_{\tilde{\sigma}_k + t}: t \in [0, \tilde{\tau}_k - \tilde{\sigma}_k])$ are independent.

(ii) The two trajectories $(X_t: t \in [0, \sigma_k])$ and $(X_{\underline{\sigma}_k} - X_{\underline{\sigma}_k + t}: t \in [0, \underline{\tau}_k - \underline{\sigma}_k])$ are independent.

This follows from the discussion in [9, Section 4]. So we do not give its proof. For the next statement, recall that the set $W_1$ was defined in Section 1.

**Lemma 5.** If $(w_t)_{t \in \mathbb{R}}$ is a RCLL version of a Lévy process starting from zero such that 0 is regular for $(-\infty, 0)$ and $(0, +\infty)$, $\lim_{t \rightarrow -\infty} w_t = -\infty$, and $\lim_{t \rightarrow +\infty} w_t = +\infty$, then $\mathbb{P}(W_1) = 1$.

**Proof.** First we prove that for fixed $x > 0$, the set

$$C_x := \{ w \in C(\mathbb{R}): R_x(w) \text{ has the properties appearing in the definition of } W_1 \}$$

has $\mathbb{P}(C_x) = 1$. To see this, observe that for $z$ a point of $x$-minimum and $\alpha_z = \sup\{ \alpha < z: w(\alpha) \geq w(z) + x\}$, $\beta_z = \inf\{ \beta > z: w(\beta) \geq w(z) + x\}$ it holds that $\alpha_z < z < \beta_z$ (because $w$ is continuous at $z$ by Lemma 3(i)) and there is no other $x$-minimum in $(\alpha_z, \beta_z)$. Indeed, if $\tilde{z}$ is an $x$-minimum in $(\alpha_z, z)$, then in case $\beta_z > z$ we get that $w$ takes the same value in two local minima, while in case $\beta_z < z$ we get $w(\beta_z) \geq w(z) + x$. The first case is excluded by Lemma 3(ii), and the second contradicts the definition of $\alpha_z$. If $\tilde{z}$ is an $x$-minimum in $(z, \beta_z)$, then in case $\alpha_z < z$ we get that $w$ takes the same value in two local minima, while in case $\alpha_z > z$ we get $w(\alpha_z-) \geq w(z) + x$. The first case is excluded by Lemma 3(ii), and the second contradicts the definition of $\beta_z$.

Assume that there is a strictly monotone, say increasing, sequence $(z_n)_{n \geq 1}$ of $x$-minima converging to $z_\infty \in \mathbb{R}$. Then by the above observation we get $\lim_{y, z \rightarrow z_\infty} (w(y) - w(y)) \geq x$ implying that $w$ cannot have left limit at $z_\infty$. A contradiction with the fact that $w$ is RCLL. Similarly if $(z_n)_{n \geq 1}$ is decreasing. So in a set of $w$’s in $W$ with probability 1, it holds that the set of $x$-minima of $w$ has no accumulation point. The same holds for the set of $x$-maxima, and as a result also for $R_x(w)$. Since $\lim_{|t| \rightarrow \infty} w_t = -\infty$ and $\lim_{|t| \rightarrow \infty} w_t = +\infty$, it follows that $\mathbb{P}(R_x(w) \text{ is unbounded above and below}) = 1$. Now between two consecutive $x$-maxima (respectively minima) there is exactly one $x$-minimum (respectively $x$-maximum). Indeed, take $z_1 < z_2$ two consecutive $x$-minima, and call $s_0$ the unique point where $w$ attains its maximum in $[z_1, z_2]$. Then $w(s_0) \geq \max\{w(x_1), w(z_2)\} + x$. Because if $w(s_0) < w(x_1) + x$, then $\beta_{z_1} > z_2$, while if $w(s_0) < w(z_2) + x$, then $\alpha_{z_2} < z_1$, and both $\beta_{z_1} > z_2, \alpha_{z_2} < z_1$ are false as was shown above. So $s_0$ is an $x$-maximum. There is no other $x$-maximum in $[z_1, z_2]$ because then we would find an $x$-minimum in $(z_1, z_2)$, which cannot happen since $z_1, z_2$ are consecutive $x$-minima. Consequently, $\mathbb{P}(C_x) = 1$.

Finally, note that for all $n \in \mathbb{N} \setminus \{0\}$ we have $R_n(w) \subset R_{n/2}(w) \subset R_{1/n}(w)$ for $x \in [1/n, n]$, from which it follows that $W_1 = \bigcap_{x \in (0, +\infty)} C_x = \bigcap_{n \in \mathbb{N} \setminus \{0\}} (C_n \cap C_{1/n})$. Thus, $\mathbb{P}(W_1) = 1$. \[ \square \]

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