1. Introduction

Let $X(t), t \in \mathbb{R}^d$ be a measurable and separable real-valued random process. Given a measurable function $f : \mathbb{R} \rightarrow \mathbb{R}$, define the $f$-sojourn time (or $f$-occupation time) of $X$ in the set $\mathcal{A} \subset \mathbb{R}^d$ by

$$L(\mathcal{A}, f(X)) = \int_{\mathcal{A}} f(X(t)) \lambda(dt),$$

where $\lambda$ is the Lebesgue measure on $\mathbb{R}^d$ and further $\mathcal{A}$ is $\lambda$-measurable. When $\mathcal{A}$ is countable, then we simply take $\lambda$ to be the counting measure on $\mathcal{A}$. An example of $f$, which is particularly interesting in application is

$$f(t) = J_z(t) := \mathbb{1}(t > z), \quad z \in \mathbb{R},$$

where $\mathbb{1}(\cdot)$ is the indicator function. Hereafter, we set $\mathcal{M}(\mathcal{A}, X) = \sup_{t \in \mathcal{A}} X(t)$. Note in passing that when $\lambda(A)$ is finite, both $\mathcal{M}(\mathcal{A}, X)$ and $L(\mathcal{A}, J_z(X))$ are determined by finite-dimensional distributions (fidi’s) of $X$ (see [2, Lem 10.4.2]). Consider next the simpler case that $\mathcal{A}$ is a countable subset of $\mathbb{R}^d$. Clearly, for all $z \in \mathbb{R}$ satisfying $\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\} > 0$ we have
An implication of Equation (1.1) is an elegant and important result of Aldous, the so-called harmonic mean formula, which is stated in Equation (1.2) below.

**Lemma 1.1** ([1, Lemma 1.5, Equation (1.7)]). Let \( \mathcal{A} = \{ t_1, ..., t_n \} \subset \mathbb{R}^d, n > 1 \) be given and let \( X(t), t \in \mathbb{R}^d \) be a real-valued random process. If \( z \in \mathbb{R} \) is such that \( \mathbb{P}\{ \mathcal{M}(\mathcal{A}, X) > z \} > 0, \) then

\[
\mathbb{P}\{ \mathcal{M}(\mathcal{A}, X) > z \} = \sum_{i=1}^{n} \mathbb{P}\{ X(t_i) > z \} \mathbb{E}\left\{ \frac{1}{\mathcal{L}(\mathcal{A}, \mathcal{J}_z(X))} | X(t_i) > z \right\}.
\]

(1.2)

For general, \( \mathcal{A} \) and \( X \) the claim in Equation (1.1) does not hold in general. For instance, considering a deterministic process \( X(t) = 0, t \in [0, 1] \) and \( X(1/2) = 1 \) we clearly have that

\[
\sup_{t \in [0, 1]} X(t) = \sup_{t \in (0, 1)} X(t) = 1 > 0
\]

almost surely but \( \mathbb{P}\left\{ \int_0^1 X(t) \lambda(dt) = 0 \right\} = 1. \)

Two natural questions which arise here are:

Q1) Under what conditions on \( f \) do (Equation (1.1)) hold?

Q2) Can the mean harmonic formula be extended to more general \( f \) and uncountable \( \mathcal{A} \)?

Lemma 1.1 is of interest in several applications. In the present form or with some adjustments, it has been utilized extensively for rare events simulations (by importance sampling techniques), see, e.g., [3, 4]. We shall show in the next section that a natural assumption under which Item Q1) has a positive answer is that of stochastically continuous \( X \), which is satisfied if, for instance, \( X \) is separable, jointly measurable and has stationary increments, see Remark 2.3, Item (vi) below. Moreover, for stochastically continuous \( X \) we shall derive the harmonic mean formula in Theorem 2.1.

The manuscript is organized as follows. Our main findings are presented in Section 2, where we also discuss two applications concerning the continuity of the distribution of \( \mathcal{M}(\mathcal{A}, X) \) and derive new representations for the classical Pickands constants. All the proofs are relegated to Section 3.

### 2. Main result

In this section, we shall consider \( X(t), t \in \mathbb{R}^d \) stochastically continuous, i.e., for all \( t \in \mathbb{R}^d \) we have the convergence in probability \( X(s) \overset{p}{\rightarrow} X(t) \) as \( s \rightarrow t \). In view of [5, Theorem 1, p. 171] this guarantees that there exists a jointly measurable and separable version. Therefore in the following, whenever \( X \) is stochastically continuous we shall further assume that \( X \) is jointly measurable and separable, see [6, Theorem 1], [7, Theorem 9.4.2] for equivalent conditions that guarantee measurability of a random process. Below we shall consider open \( \mathcal{A} \subset \mathbb{R}^d \) answering both questions raised in the Introduction.
**Theorem 2.1.** Let \( f : \mathbb{R} \mapsto \mathbb{R} \) be a measurable function and let \( z \in \mathbb{R}, \kappa \in [-\infty, z] \) be given. Suppose that \( \mathcal{A} \subset \mathbb{R}^d \) is open and \( X(t), t \in \mathbb{R}^d \) is a stochastically continuous real-valued process. If \( f(x) > 0 \) for all \( x > \kappa \) and \( \mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\} > 0 \), then
\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z, \mathcal{L}(\mathcal{A}, f_k(X)) = 0\} = 0,
\]
where \( f_k(x) = f(x)\mathbb{I}(x > \kappa), x \in \mathbb{R} \). If further \( \mathcal{L}(\mathcal{A}, f_k(X)) \) is almost surely finite, then
\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\} = \int_\mathcal{A} \mathbb{E}\left\{f_k(X(t))\mathbb{I}(\mathcal{M}(\mathcal{A}, X) > z) / \mathcal{L}(\mathcal{A}, f_k(X))\right\} \lambda(dt).
\]  
A simple application of Theorem 2.1 concerns the question of continuity of \( \mathcal{M}(\mathcal{A}, X) \), which has been investigated in various generalities in numerous contributions, see e.g., [8–11] and the excellent contribution [9], where the methodology is explained in details.

**Corollary 2.2.** Let \( X(t), t \in \mathbb{R}^d \) be as in Theorem 2.1, let \( z \in \mathbb{R} \) be given and suppose the open set \( \mathcal{A} \subset \mathbb{R}^d \) is bounded. If \( \mathbb{P}\{\mathcal{M}(\mathcal{A}, X) \geq z\} > 0, \mathbb{P}\{X(t) = z\} = 0 \) for all \( t \in \mathcal{A} \), and
\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) \geq z, \mathcal{L}(\mathcal{A}, I_z) = 0\} = 0,
\]
where \( I_z(t) : = \mathbb{I}(t \geq z) \), then the distribution of \( \mathcal{M}(\mathcal{A}, X) \) is continuous at \( z \).

**Remark 2.3.**
(i) Theorem 2.1 is also true for countable \( \mathcal{A} \), with \( \lambda \) being the counting measure. Moreover, the assumption that \( \mathcal{A} \) is open can be relaxed to \( \mathcal{A} \) is a Borel subset of \( \mathbb{R}^d \) with non-empty interior \( \mathcal{A}^o \) satisfying \( \mathbb{P}\{\sup_{t \in \mathcal{A}} X(t) = \sup_{t \in \mathcal{A}^o} X(t)\} = 1 \);
(ii) If \( \kappa = z \), then the indicator function in Equation (2.2) can be dropped;
(iii) For \( X(t), t \in \mathbb{R}^d \) measurable and separable with separatant \( D \), the assumption of stochastic continuity can be relaxed to the following: For all \( \varepsilon > 0 \) positive and given \( t_i \in D \)
\[
\mathbb{P}\{X(t) \leq z, X(t_i) > z + \varepsilon\} \to 0, t \to t_i.
\]
To see that, note that in the proof of Theorem 2.1 below the crucial argument of the proof (along with stochastic continuity) is Equation (3.2). In particular, Equation (2.4) holds if for all \( \varepsilon > 0 \)
\[
\mathbb{P}\{X(t) < X(t_i) - \varepsilon\} \to 0, t \to t_i,
\]
or \( X(t) \) is stochastically continuous from the right when \( d = 1 \). For \( d > 1 \), the latter assumption can be formulated in terms of quadrant stochastic continuity;
(iv) If \( X \) is Gaussian with continuous covariance function on \( \mathbb{R}^d \), then Equation (2.4) is satisfied;
(v) Two common choices for \( f \) in the results above are \( f(x) = e^{bx} \) and \( f(x) = |x - z|^b, b \geq 0 \), for which we have that \( f(x) > 0 \) for all \( x > z \). In particular, from Equation (1.1) for all \( b \geq 0 \) we have
\[
\mathbb{P}\{\sup_{t \in \mathcal{A}} |X(t)| > 0, \int_\mathcal{A} |X(t)|^b \lambda(dt) = 0\} = 0.
\]
(vi) When \( X \) is stationary with \( p_\kappa = \mathbb{P}\{X(0) > \kappa\} > 0 \), then \( p_\kappa = \mathbb{P}\{X(t) > \kappa\}, \forall t \in \mathbb{R}^d \), and thus, under the assumptions of Theorem 2.1, by the shift-invariance of Lebesgue measure we can rewrite Equation (2.2) as
\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\} = p_x \int_{\mathcal{A}} \mathbb{E}\left\{ f(X(0)) \mathbb{I}(\max_{s \in A} X(s-t) > \kappa) \lambda(ds) \right\} \mathbb{I}(X(0) > \kappa) \lambda(dt).
\]

(2.6)

Moreover, if we assume that \( X \) is separable and jointly measurable, then by [12, Proposition 3.1] (see [2] [Theorem 1.3.3] for the more general case of processes with stationary increments) we have that \( X \) is stochastically continuous.

If \( \mathcal{A} \subset \mathcal{D}^d, \delta > 0 \) and \( \lambda \) is the counting measure on \( \delta \mathbb{Z}^d \) we have that Equation (2.6) still holds;

(vii) If we take \( X(t) = 2\mathbb{I}(U < 0) + \sin(t - U)\mathbb{I}(U \geq 0), t \in [-1, 1], \) with \( U \) uniformly distributed on \([-1, 1]\), it follows that for any open \( \mathcal{A} \subset [0, 1] \)

\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) \geq 1, \int_0^1 \mathbb{I}(X(t) \geq 1) dt > 0\} = 1/2,
\]

hence condition (Equation (2.3)) in Corollary 2.2 cannot be removed. This example was kindly suggested by Mikhail Lifshits (personal communication).

Next, we present another application of the harmonic mean formula. The idea, which appears for instance in [13, 14] is to find some positive functions \( v(x), q(x), x > 0 \) such that

\[
Y_k(t) = v(\kappa) \left[ X(q(\kappa)t) - \kappa \right], \quad t \in \mathbb{R}^d,
\]

conditioned on \( Y_k(0) > 0 \) converges weakly to some random process \( Y(t), t \in \mathbb{R}^d \), as \( \kappa \rightarrow \infty \).

In the sequel, let \( X(t), t \geq 0 \) be a centered stationary Gaussian process with unit variance and correlation function \( r \) satisfying the so-called Pickands condition see [15], i.e.,

\[
r(t) < 1, \forall t \geq 0, \quad 1 - r(t) = C|t|^\alpha(1 + o(1)), \quad t \rightarrow 0
\]

(2.7)

for some \( C > 0, \alpha \in (0, 2] \). In view of Lemma 3.1 below for this case, we can take

\[
v(\kappa) = \kappa, \quad q(\kappa) = \kappa^{-2/\alpha}
\]

and the limit process \( Y \) is given with \( B \) being a standard fractional Brownian motion with Hurst index \( \alpha/2 \) by

\[
Y(t) = W_1(C^{1/2}t) + \eta, \quad W_b(s) = b\left[ \sqrt{2B(t)} - |t|^2 \right], \quad b \geq 0, t \in \mathbb{R},
\]

(2.8)

where the unit exponential rv \( \eta \) is independent of \( B \).

In the following, for \( \delta > 0 \) let \( \delta \mathbb{Z} \) denote the infinite grid of uniformly spaced points

\[
\delta \mathbb{Z} := \{..., -2\delta, -\delta, 0, \delta, 2\delta, ...\}
\]

and set \( 0\mathbb{Z} = \mathbb{R} \).

**Theorem 2.4.** If \( X(t), t \geq 0 \) is a centered stationary Gaussian process with unit variance, continuous sample paths, and correlation function satisfying the Pickands condition for some \( C > 0, \alpha \in (0, 2] \), and \( T_z > 0 \) is such that \( \lim_{z \rightarrow \infty} T_z z^{2/\alpha} = \infty \), then for any \( \delta \geq 0 \)

\[
\mathbb{P}\left\{ \sup_{t \in [0, T]} X(t) > z \right\} \sim C^{1/\alpha} H_\mathbb{Z} T_z z^{2/\alpha} \mathbb{P}\{X(0) > z\}, \quad z \rightarrow \infty,
\]

(2.9)

provided that the left-hand side above converges to 0 as \( z \rightarrow \infty \), with
for all \( \delta > 0 \), and
\[
\mathcal{H}_x := \mathcal{H}_x^0 = \lim_{\delta \to 0} \mathcal{H}_x^\delta = e^{\theta} \mathbb{E} \left\{ \frac{\Pi(\sup_{t \in [0,T]} W_1(t) + \eta > \theta)}{\delta \sum_{t \in \delta Z} e^{W_1(t)} \Pi(W_1(t) + \eta > 0)} \right\},
\]

(2.11)

where \( b, \theta \in [0, \infty) \) are arbitrary.

Remark 2.5.
(i) The new results above are the expressions for Pickands constant \( H_x \), which are known for the case \( a = \theta = 0 \), see [16, 3.6] and [17, Theorem 1.1], see also [18, J20a, J20b];
(ii) The discrete Pickands constant is defined for \( X \) as in Theorem 2.4 by
\[
\mathcal{H}_x^\delta = \lim_{T \to \infty} T^{-1} \mathbb{E} \left\{ \sup_{t \in [0,T] \cap \delta Z} \mathbb{E} W_1(t) \mathbb{I}(W_1(t) + \eta > 0) \lambda(dt) \right\},
\]

(2.12)

with \( q(z) \sim z^{-2/3} \) as \( z \to \infty \). See e.g. [19, p. 1605] for the first formula and [20, p. 164] for the second one. Furthermore, we have
\[
\delta \mathcal{H}_x^\delta = e^{\theta} \mathbb{E} \left\{ \frac{\Pi(\sup_{t \in [0,T] \cap \delta Z} W_1(t) + \eta > \theta)}{\sum_{t \in \delta Z} e^{W_1(t)} \Pi(W_1(t) + \eta > 0)} \right\} = \mathbb{E} \left\{ \sup_{t \in [0,T] \cap \delta Z} e^{W_1(t)} \right\}
\]

(2.13)

\[
\mathbb{P} \left\{ \sup_{t \in [0,T] \cap \delta Z} W_1(t) + \eta \leq 0 \right\} > 0
\]

(2.14)

for all \( \delta > 0 \). The first formula for \( \theta = 0 \) and both two other ones for \( \mathcal{H}_x^\delta \) in Equations (2.13) and (2.14) can be derived also as in [21] utilizing previous findings of [22], see also [23–27]. The expression in Equation (2.14) was derived in [28] and appeared also latter in [29, 30];
(iii) Explicit formulas for \( \mathcal{H}_x^\delta, \delta > 0 \) are known, see [31, Lemma 5.16, Remark 5.17]. Such a formula appeared also in other connections, see definition of \( \nu(x) \) function in [32, Equation (2.1)]. An alternative expression is given in [33].

3. Proofs

Proof of Theorem 2.1. We show first that
\[
\mathbb{P} \left\{ \mathcal{M}(\mathcal{A}, X) > 0, \int_{\mathcal{A}} \mathbb{I}(X(t) > 0) \lambda(dt) = 0 \right\} = 0.
\]

(3.1)

Suppose for simplicity that \( d = 1 \) and consider without loss of generality \( X \) to be further measurable and separable (we use definition in [5] for (joint) measurability). Let \( D \subset \mathbb{R} \) be a countable dense set that is a separant for \( X \) and set \( D \cap \mathcal{A} = \{ t_i, i \in \mathbb{N} \} \). For fixed arbitrary \( \varepsilon > 0 \), by definition of separability we have
\( \mathcal{M}(\mathcal{A}, X) = \sup_{t \in \mathcal{A} \cup \mathcal{D}} X(t) = \sup_{t \in \mathbb{N}} X(t_i) \)

almost surely. By the stochastic continuity of \( X \), for each positive integer \( i \) and given \( \varepsilon > 0 \)

\[ P\{|X(t) - X(t_i)| > \varepsilon\} \to 0, \quad t \to t_i. \]

Therefore, since \( \mathcal{A} \) is open, there exists some open interval \( \Delta_i \subset \mathcal{A} \) containing \( t_i \) such that

\[ P\{X(t) \leq 0, X(t_i) > \varepsilon\} \leq \varepsilon 2^{-i}, \quad \forall t \in \Delta_i. \] (3.2)

Consequently, for all \( i \in \mathbb{N} \), the Fubini-Tonelli theorem yields

\[ E\left\{ \int_{\Delta_i} \mathbb{I}(X(t) \leq 0) \lambda(dt) \mathbb{I}(X(t_i) > \varepsilon) \right\} = \int_{\Delta_i} P\{X(t) \leq 0, X(t_i) > \varepsilon\} \lambda(dt) \leq \varepsilon 2^{-i} \lambda(\Delta_i). \]

Hence, by the Markov inequality

\[ P\left\{ \int_{\Delta_i} \mathbb{I}(X(t) > 0) \ dt = 0, X(t_i) > \varepsilon\right\} = P\left\{ \int_{\Delta_i} \mathbb{I}(X(t) \leq 0) \lambda(dt) = \lambda(\Delta_i), X(t_i) > \varepsilon\right\} \]

\[ \leq P\left\{ \int_{\Delta_i} \mathbb{I}(X(t) \leq 0) \lambda(dt) \geq \lambda(\Delta_i), X(t_i) > \varepsilon\right\} \]

\[ \leq \frac{1}{\lambda(\Delta_i)} E\left\{ \int_{\Delta_i} \mathbb{I}(X(t) \leq 0) \lambda(dt) \mathbb{I}(X(t_i) > \varepsilon) \right\} \]

\[ \leq \varepsilon 2^{-i}. \]

Since further

\[ P\left\{ \mathcal{M}(\mathcal{A}, X) > \varepsilon, \int_{\mathcal{A}} \mathbb{I}(X(t) > 0) \lambda(dt) = 0\right\} = P\left\{ \sup_{t \geq 1} X(t) > \varepsilon, \int_{\mathcal{A}} \mathbb{I}(X(t) > 0) \lambda(dt) = 0\right\} \]

\[ \leq \sum_{i \geq 1} P\left\{ X(t_i) > \varepsilon, \int_{\Delta_i} \mathbb{I}(X(t) > 0) \ dt = 0\right\} \]

\[ \leq \varepsilon \sum_{i \geq 1} 2^{-i} = \varepsilon \]

the claim in Equation (3.1) follows by letting \( \varepsilon \to 0 \).

Next, by our assumption, \( f_\kappa(X(t)) = f(X(t)) \mathbb{I}(X(t) > \kappa) > 0 \) whenever \( X(t) > \kappa \), thus the equality

\[ \mathcal{L}(\mathcal{A}, f_\kappa(X)) = \int_{\mathcal{A}} f(X(t)) \mathbb{I}(X(t) > \kappa) \lambda(dt) = 0 \]

implies

\[ \lambda(\{ t \in \mathcal{A} : X(t) > \kappa \}) = 0. \]

Therefore, applying Equation (3.1) to the process \( X(t) - \kappa, t \in \mathbb{R}^d \) we obtain
\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z, \mathcal{L}(\mathcal{A}, f_\kappa(X)) = 0\} \\
\leq \mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z, \lambda\{t \in \mathcal{A} : X(t) > \kappa\} = 0\} \\
\leq \mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z, \int_{\mathcal{A}} I(X(t) > \kappa) \lambda(dt) = 0\} \\
\leq \mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z, \int_{\mathcal{A}} I(X(t) > z) \lambda(dt) = 0\} \\
= 0,
\]

which establishes the first claim.

Next, by the assumption,

\[
\mathcal{L}(\mathcal{A}, f_\kappa(X)) = \int_{\mathcal{A}} f(X(t)) I(X(t) > \kappa) \lambda(dt)
\]

is almost surely finite and non-zero, interpreting \(\frac{0}{0}\) as \(0\), by Equation (1.1) we find that

\[
I(\mathcal{M}(\mathcal{A}, X) > z) = \frac{\mathcal{L}(\mathcal{A}, f_\kappa(X))}{\mathcal{L}(\mathcal{A}, f_\kappa(X))} I(\mathcal{M}(\mathcal{A}, X) > z)
\]

holds almost surely. Hence by the Fubini-Tonelli theorem and the assumption \(\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\} > 0\)

\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\} = \mathbb{E}\left\{\frac{\mathcal{L}(\mathcal{A}, f_\kappa(X))}{\mathcal{L}(\mathcal{A}, f_\kappa(X))} I(\mathcal{M}(\mathcal{A}, X) > z) I(X(t) > \kappa)\right\}\lambda(dt) > 0
\]

establishing the proof.

Proof of Corollary 2.2. Recall that \(\mathcal{J}_z(s) = I(s > z)\) and we set \(I_z(s) = I(s \geq z)\). Since we suppose that

\[
\mathbb{P}\{I(X(t) = z) = 0\} = 1, \quad \forall t \in \mathcal{A}
\]

and \(\mathcal{A}\) is bounded, then

\[
\infty > \mathcal{L}(\mathcal{A}, I_z) = \int_{\mathcal{A}} I(X(t) \geq z) \lambda(dt) \geq \mathcal{L}(\mathcal{A}, \mathcal{J}_z) = \int_{\mathcal{A}} I(X(t) > z) \lambda(dt)
\]

almost surely and hence

\[
\mathbb{E}\left\{\mathcal{L}(\mathcal{A}, I_z) - \mathcal{L}(\mathcal{A}, \mathcal{J}_z)\right\} = \int_{\mathcal{A}} \mathbb{E}\{I(X(t) = z)\} \lambda(dt) = 0
\]

implying

\[
\mathbb{P}\{\mathcal{L}(\mathcal{A}, I_z) = \mathcal{L}(\mathcal{A}, \mathcal{J}_z)\} = 1.
\]

Since, by the assumption, \(\mathcal{M}(\mathcal{A}, X) \geq z\) implies almost surely \(\mathcal{L}(\mathcal{A}, \mathcal{J}_z) \in (0, \infty)\), as in the proof of Theorem 2.1, using further Equation (3.3), we have
\[
\mathbb{P}\{\mathcal{M}(\mathcal{A}, X) \geq z\} = \int_{\mathcal{A}} \mathbb{E}\left\{\frac{\mathbb{I}(X(t) \geq z)}{\mathcal{L}(\mathcal{A}, t)}\right\} \lambda(dt) = \int_{\mathcal{A}} \mathbb{E}\left\{\frac{\mathbb{I}(X(t) > z)}{\mathcal{L}(\mathcal{A}, t,z)}\right\} \lambda(dt)
\]
\[
= \mathbb{P}\{\mathcal{M}(\mathcal{A}, X) > z\},
\]
where the last equality follows from Theorem 2.1 and Remark 2.3, Item (ii), This concludes the proof. \hfill \Box

Next, we state a lemma which is needed in the proof of Theorem 2.4. Denote by \( C([0, T]) \) the space of real-valued continuous functions on \([0, T]\) equipped with a metric which turns it into a Polish space and let \( C \) be the corresponding Borel \( \sigma \)-field. We write \( d \) for the weak convergence of \( f_i \)'s. Hereafter, \( W_b(t) \) and \( Y(t) = W_1(t) + \eta \) are as in Equation (2.8), with \( \eta \) a unit exponential rv independent of \( W_1 \). Set \( n \) the following

\[
\mathcal{H}_{\delta}^n(T) := \lim_{z \to \infty} \frac{\mathbb{P}\left\{\sup_{t \in \delta \mathbb{Z} \cap [0, T]} X(tz^{-2/n}) > z\right\}}{\mathbb{P}\{X(0) > z\}}
\]

for some \( T > 0 \).

**Lemma 3.1.** Let the stationary process \( X(t), t \in [-T, T], T > 0 \) have almost surely sample paths in \( C([-T, T]) \). Suppose further that \( X \) is Gaussian with mean zero and unit variance function satisfying Equation (2.7) for some \( C > 0 \) and \( \lambda \in (0, 2) \) and let \( q(z) \) be positive such that \( q(z) \sim z^{-2/\lambda} \) as \( z \to \infty \).

(i) As \( z \to \infty \) we have the weak convergence \( z[X(q(z)t) - z] \mid (X(0) > z) \overset{d}{\to} Y(t) \);

(ii) For all \( b, \theta \geq 0 \) and all \( \delta, T \) positive

\[
\mathcal{H}_{\delta}^n(T) = e^{\theta} \sum_{t \in \delta \mathbb{Z} \cap [0, T]} \mathbb{E}\left\{\frac{\mathbb{I}(\sup_{t \in \delta \mathbb{Z} \cap [0, T]} W_1(t - \tau) + \eta > \theta)}{\left(\sum_{t \in \delta \mathbb{Z} \cap [0, T]} e^{W_b(t-\tau)}\right) (W_1(t - \tau) + \eta > 0)}\right\}.
\]

**Proof of Lemma 3.1** Item (i): The convergence of \( f_i \)'s is well-known, see for instance [30, Lemma 2].

Item (ii): For any fixed \( \theta > 0 \) set \( \kappa(z) := z - \theta/z, z > 0 \). In the following, for brevity, we write \( \kappa = \kappa(z) \). Take

\[
f_\kappa(x) = e^{bx} \mathbb{I}(x > \kappa), \quad q_\theta(x) := q\left(\frac{x + \sqrt{x^2 + 4\theta}}{2}\right)
\]

such that \( q_\theta(\kappa(z)) = q(z) \) and \( Y_\kappa(t) = \kappa(z) [X(q_\theta(\kappa(z)t) - \kappa(z)] \). Using Theorem 2.1, with \( f_\kappa \) defined in Equation (3.6) we obtain

\[
\mathcal{H}_{\delta}^n(T) = \lim_{z \to \infty} \sum_{t \in \delta \mathbb{Z} \cap [0, T]} \mathbb{E}\left\{U_z(\tau, T)\right\},
\]

\[
U_z(\tau, T) := \frac{f_\kappa(X(q(z)\tau))}{\sum_{t \in \delta \mathbb{Z} \cap [0, T]} f_\kappa(X(q(z)t))} \mathbb{I}\left(\sup_{s \in [0,T]} X(q(z)s) > z\right).
\]

For any \( \tau \in \delta \mathbb{Z} \cap [0, T] \), we have
\(U_z(\tau, T) = \frac{e^{b_X q(\theta)(t)}}{\sum_{t \in \mathbb{Z}[0, T]} e^{b_X q(\theta)(t)}}(X(q_0(\theta)(t) > \kappa) \bigg( \sup_{t \in \mathbb{Z}[0, T]} \kappa(X(q_0(\theta)(t) - \kappa) > \kappa(z - \kappa)) \bigg)
\)

Moreover, since \(H_z\) follows from the fact that almost surely (see [34, Lemma 9.15], [35, Proof of Theorem 2.4]).

Further by the stationarity of \(X\)

\(U_z(\tau, T) = \frac{e^{b_Y q(0)I}(Y_0(0) > 0)}{\sum_{t \in \mathbb{Z}[0, T]} e^{b_Y q(t - \tau)}}(Y_0(t - \tau) > 0) \bigg( \sup_{t \in \mathbb{Z}[0, T]} Y_0(t - \tau) > \theta \bigg) := U_z^*(\tau, T).\)

Hence applying an item (i) and the continuous mapping theorem we obtain the convergence in distribution

\[(U_z^*(\tau, T) | Y_0(0) > 0) \overset{d}{\to} \frac{\mathbb{P}(\sup_{t \in \mathbb{Z}[0, T]} W_1(t - \tau) + \eta > \theta)}{\sum_{t \in \mathbb{Z}[0, T]} e^{W_1(t - \tau)}}(W_1(t - \tau) + \eta > 0) := U(\tau, T), z \to \infty.\]

(3.7)

Moreover, since \(U_z^*(\tau) \leq 1\), then by the dominated convergence theorem

\(\lim z \mathbb{E}\{U_z(\tau, T)\} = \mathbb{E}\{U(\tau, T)\}.\)

Consequently, using further

\[\mathbb{P}\{Y_0(0) > 0\} = \mathbb{P}\{X(0) > \theta + \theta/z\} \sim e^\theta \mathbb{P}\{X(0) > \theta\}, z \to \infty\]

implies

\[\mathcal{H}_z^\delta = \lim_{z \to \infty} \mathbb{P}\{Y_0(0) > z\} \sum_{t \in \mathbb{Z}[0, T]} \mathbb{E}\{U_z^*(\tau) | Y_0(0) > 0\} = e^\theta \sum_{t \in \mathbb{Z}[0, T]} \mathbb{E}\{U(\tau, T)\}\]

establishing proof.

\section*{Proof of Theorem 2.4.}

The claim in Equation (2.9) is shown in [34, Lemma 9.15], [35, Theorem 2.1] for \(\delta = 0\). The proof for \(\delta > 0\) follows with similar arguments and is omitted. Alternatively, it can be derived utilizing the approach in [30, p. 339] and applying Lemma 3.1. In view of [17, Theorem 1.1] and [16, Equation (5.2)], we have the following expressions

\[\mathcal{H}_z = \mathbb{E}\left\{\mathbb{I}(\sup_{t \in \mathbb{R}} W_1(t) + \eta > 0)\right\} = \mathcal{H}_z^\delta = \lim_{\delta \to 0} \frac{1}{\delta} \mathbb{E}\left\{\mathbb{I}(\sup_{t \in \mathbb{Z}} W_1(t) + \eta > 0)\right\} > 0.\]

Note that the positivity of the constants follows from the fact that almost surely (see e.g., [36, Theorem 6.1, Proposition 6.1])

\[W_1(t) \to -\infty, t \to \infty.\]

Moreover, \(\mathcal{H}_z = \lim_{\delta \to 0} \mathcal{H}_z^\delta\) is well-known, see e.g., [37]. Consequently, Equation (2.11) follows for \(b = 0\) and all \(\delta, \theta \geq 0\). Next, in view of [38][Theorem 2.8] or [39, Equation (3.8).]
After applying Equation (3.9) for any $b, \theta \in [0, \infty), x > 0$ we have (write $B^h f(\cdot) = f(\cdot - h), h \in \mathbb{R}$)

$$
\mathbb{E}\left\{ F(xe^{\eta+W_1}) \mathbb{I}(W_1(h) + \eta > - \ln x) \right\} = x\mathbb{E}\left\{ F(e^{\eta+B^h W_1}) \mathbb{I}(W_1(-h) + \eta > \ln x) \right\}, \forall h \in \mathbb{R}^d,
$$

(3.9)
valid for all measurable maps $F : C([0, \infty)) \mapsto [0, \infty]$; we interpret $0/0$ and $0 \cdot \infty$ as 0. For some countable dense set $D \subset \mathbb{R}$ set

$$
L(t) = e^{W_1(t)+\eta}, M = \sup_{t \in \mathbb{R} \cap D} L(t), S = \int_{\mathbb{R}} L(t) \lambda(dt), \chi = e^\theta.
$$

Observe that

$$
L(s)/M \in (0,1], M \in (0,\infty), S \in (0,\infty), \int_{\mathbb{R}} |L(t)|^b \mathbb{I}(L(t) > 1) dt \in (0,\infty)
$$

almost surely (the last claim follows from Equation (3.8), the previous last follows from [36, Theorem 6.1, Proposition 6.1]). Hence, using Equation (3.9), we obtain from the Fubini-Tonelli theorem that

$$
\mathbb{E}\left\{ e^{\theta \mathbb{I}(\sup_{t \in \mathbb{R}} W_1(t) + \eta > \theta)} \right\}
\mathbb{E}\left\{ e^{W(t)} \mathbb{I}(W_1(t) + \eta > 0) \lambda(dt) \right\}
= \chi \mathbb{E}\left\{ \frac{S[L(0)]^b \mathbb{I}(\sup_{t \in \mathbb{R} \cap D} L(t) > \chi)}{\int_{\mathbb{R}} [L(t)]^b \mathbb{I}(L(t) > 1) \lambda(dt)} \right\}
= \chi \int_{\mathbb{R}} \mathbb{E}\left\{ \frac{[L(0)]^b \mathbb{I}(M > \chi)}{\int_{\mathbb{R}} [L(t)]^b \mathbb{I}(L(t) > 1) \lambda(dt)} \right\} \lambda(ds)
= \chi \int_{0}^{\infty} \mathbb{E}\left\{ \frac{[L(0)]^b \mathbb{I}(rL(s) > 1) \mathbb{I}(M > \chi)}{\int_{\mathbb{R}} [L^*(t)]^b \mathbb{I}(L^*(t) > 1) \lambda(dt)} \right\} r^{-2} \lambda(ds) dr.
$$

Write $M^* = rM$ and $S^* = rS, L^* = rL$. Then the expectation above can be written as

$$
\mathbb{E}\left\{ \frac{r[L^*(0)]^b \mathbb{I}(rL(s) > 1) \mathbb{I}(M^* > r\chi)}{S^* \int_{\mathbb{R}} [L^*(t)]^b \mathbb{I}(L^*(t) > r) \lambda(dt)} \right\}
= r\mathbb{E}\left\{ G(rL) \mathbb{I}(rL(s) > 1) \right\},
$$

where

$$
G(f) := \frac{f^b(0) \mathbb{I}(\sup_{t \in \mathbb{R} \cap D} f(t) > r\chi)}{\int_{\mathbb{R}} f(t) dt \int_{\mathbb{R}} f^b(t) \mathbb{I}(f(t) > r) \lambda(dt)}.
$$

After applying Equation (3.9) for any $r > 0$ we obtain

$$
r \mathbb{E}\left\{ G(rL) \mathbb{I}(rL(s) > 1) \right\} = r^2 \mathbb{E}\left\{ G(B^r L) \mathbb{I}(L(s) > r) \right\},
$$

which, after applying substitution $z := r\chi/M$, further gives us
\[
\chi \int_0^\infty \int_\mathbb{R} \mathbb{E}\{G(B^L)1(L(-s) > r)\} \lambda(ds)dr \\
= \chi \int_0^\infty \int_\mathbb{R} \mathbb{E}\left\{\frac{[L(-s)]^b}{S\int_\mathbb{R}[L(t)]^b}(L(s) > r)(M > r\chi)\right\} \lambda(ds)dr \\
= \int_0^\infty \int_\mathbb{R} \mathbb{E}\left\{\frac{M[L(-s)]^b}{S\int_\mathbb{R}[L(t)]^b}(\chi L(-s)/M > z, 1 > z)\right\} \lambda(ds)dz \\
= \int_0^1 \mathbb{E}\left\{\frac{M}{S}\frac{\int_\mathbb{R}[L(-s)]^b}{\int_\mathbb{R}[L(t)]^b}(\chi L(t)/M > z)ds\right\} dz \\
= \mathbb{E}\left\{\sup_{t \in \mathbb{R}} e^{W_i(t)}\right\} = \mathcal{H}_z.
\]

In the last equality, we used that \( z < 1 \) and \( L(s)/M < 1 \) almost surely implies \( z < L(s)/M \chi \) almost surely for all \( s \in \mathbb{R} \) since \( \chi \geq 1 \), hence the proof for the case \( \delta = 0 \) is complete. If \( \delta > 0 \) the above calculations can be repeated. An alternative proof follows by passing to the limit in the expression given in Equation (3.5).

\[\square\]

**Acknowledgments**

We thank the reviewer for several important suggestions.

**Disclosure statement**

No potential conflict of interest was reported by the author(s).

**Funding**

This work was supported by Schweizerischer Nationalfonds zur Förderung der Wissenschaftlichen Forschung.

**ORCID**

Krzysztof Bisewski [http://orcid.org/0000-0002-0669-4248]
Enkelejd Hashorva [http://orcid.org/0000-0003-2851-4030]
Georgiy Shevchenko [http://orcid.org/0000-0003-1047-3533]

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