Some penalisations of the Wiener measure

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Abstract. A number of limit laws, which are obtained from various penalisations of the Wiener measure on $C([0,\infty),\mathbb{R}^d)$, are shown to exist, and are described thoroughly, with the help of path decompositions.

Keywords and phrases: Brownian motion, Wiener measure, 3-dimensional Bessel process, path decompositions, supremum process, Lévy and Pitman theorems, age process of excursions, Brownian windings

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