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On the Duality between Coalescing Brownian Motions

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Abstract. A duality formula is found for coalescing Brownian motions on the real line. It is shown that the joint distribution of a coalescing Brownian motion can be determined by another coalescing Brownian motion running backward. This duality is used to study a measure-valued process arising as the high density limit of the empirical measures of coalescing Brownian motions.

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