

Fada H. RAHIMOV, Fuad Dj. AZIZOV

**ON THE FIRST PASSAGE TIME OF ONE-SIDED  
NONLINEAR BOUNDARY BY THE TRAJECTORY  
OF MARKOV CHAIN**

**Abstract**

*In paper, a theorem on Kolmogorov's strong law for the first passage time of Markov chain for the nonlinear boundary dependent on growing parameter is proved.*