ON A SUFFICIENT CONDITION FOR LARGE DEVIATIONS OF ADDITIVE FUNCTIONALS

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We prove the large deviation principle for continuous additive functionals under certain assumptions. The underlying symmetric Markov processes include the Brownian motion, the symmetric stable process and the relativistic stable process. In this talk, we introduce these conditions to hold large deviations.

This talk is based on joint works with Zhen-Qing Chen (University of Washington).

References

[1] Z.-Q. Chen and K. Tsuchida: Large deviation, compact embedding and differentiability of spectral functions, in preparation.

[2] K. Tsuchida: On a sufficient condition for large deviations of additive functionals, Stoch. Dyn. **11**, 157-181, (2011).