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Uniform Exponential Tighness Vs. Exponential Stochastic Boundedness

In this talk some of the main parallels between weak convergence and large deviations will be explained, particularly, weak convergence of stochastic integrals (in the sense of Kurtz–Protter) and large deviations for sequences of stochastic integrals. Conditions will be given under which a sequence of stochastic processes (X_n, Y_n) implies large deviations for $\int X_n dY_n$.