SIMPLE PROOF OF A LARGE DEVIATION RESULT

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收稿日期 修回日期 网络版发布日期 接受日期

摘要 In this note we prove a large deviation result for a perturbed discontinuous inhomogeneous system which complements[1].

关键词 Large deviation principle, sto

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SIMPLE PROOF OF A LARGE DEVIATION RESULT

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Abstract In this note we prove a large deviation result for a perturbed discontinuous inhomogeneous system which complements[1].

Key words Large deviation principle stochastic differential equation contraction principle Donske

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