UDC 519.21
DOI: 10.17377/mattrudy.2016.19.205

MATEMATICHESKIE TRUDY
2016, V. 19, N 2, 119–157

THE LARGE DEVIATION PRINCIPLE FOR A COMPOUND POISSON PROCESS

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For a compound Poisson process, under the moment Cramér condition, the extended large deviation principle is established in the space of functions of bounded variation with the Borovkov metric.

Key words and phrases: compound Poisson process, compound renewal process, Cramér condition, deviation rate function, large deviation principle, extended large deviation principle, function of bounded variation, Borovkov metric, Chebyshev-type inequality.

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Received
May 12, 2015

Translated into English:
Siberian Advances in Mathematics, V. 27, N 3, 160–186 (2017).
DOI: 10.3103/S1055134417030026