

LARGE DEVIATIONS FOR GENERALIZED CONDITIONED GAUSSIAN  
PROCESSES AND THEIR BRIDGES

Barbara Pacchiarotti

*Abstract:* We study the asymptotic behavior of a Gaussian process conditioned to  $n$  linear functionals of its paths and of the bridge of such a process. In particular, functional large deviation results are stated for small time. Two examples are considered.

**2000 AMS Mathematics Subject Classification:** Primary: 60F10, 60G15; Secondary: 65C05.

**Keywords and phrases:** Conditioned Gaussian processes, Gaussian bridge, large deviations.

THE FULL TEXT IS AVAILABLE [HERE](#)