

HIGH MOMENT ASYMPTOTICS FOR LOCAL AND INTERSECTION LOCAL TIMES

Xia CHEN *University of Tennessee, USA*, E-mail: xchen@math.utk.edu

Abstract: Moment method has been used to establish the weak convergence among the local and intersection local times since the remarkable work by Darling and Kac (1957). In this case the power of the moment is often fixed. However, much less has been explored on the high moment asymptotics, where the power of the moment tends to infinity. The study in this direction is motivated by the needs in investigation large deviations. In this talk, I will speak on some recent development in the high moment method for the local and intersection local times related to Brownian motion and random walks