

**Piterbarg, V. I.; Prisyazhnyuk, V. P.**

**Asymptotics of the probability of large excursions for a nonstationary Gaussian process.**  
(English) [Zbl 0433.60030](#)

Theory Probab. Math. Stat. 18, 131-144 (1979).

For a scan of this review see the [web version](#).

**MSC:**

60F10 Large deviations  
60G17 Sample path properties  
60G15 Gaussian processes

Cited in **5** Documents

**Keywords:**

asymptotic behavior; probability of a large excursion