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TIGHTNESS OF CONTINUOUS STOCHASTIC PROCESSES

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Abstract

Some sufficient conditions for tightness of continuous stochastic processes is given. It is verified that in the classical tightness sufficient conditions for continuous stochastic processes it is possible to take a continuous nondecreasing stochastic process instead of a deterministic function one.

Keywords: continuous stochastic processes, weak compactness of sequences of stochastic processes.

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