# Large deviation principle of SDEs with non-lipschitzian coefficients

Guang-Qiang Lan

Beijing University of Chemical Technology, Beijing 100029, China

**Abstract**:In this talk, we will give sufficient conditions such that the large deviation principle of stochastic differential equations with non-Lipschitzian and non-homogeneous coefficients holds. We consider at first the large deviation principle when the coefficients $\sigma, b$ are bounded, then we generalize the conclusion to unbounded case by using bounded approximation program. Our results are generalization of the results of Fang and Zhang.