

1. Arnold, L.: Random dynamical systems, Springer, Berlin, Heidelberg, 2013.
2. Bottcher, B., Schilling, R. L. and Wang, J.: Levy matters III: Levy-type processes: construction, approximation and sample path properties, Springer, 2014.
https://doi.org/10.1007/978-3-319-02684-8_5
3. Budhiraja, A., Chen, J. and Dupuis, P.: Large deviations for stochastic partial differential equations driven by a Poisson random measure, Stochastic Processes and their Applications, 123(2013), no. 2, 523-560.
<https://doi.org/10.1016/j.spa.2012.09.010>
4. De Oliveira Gomes, A.: Large Deviations Studies for Small Noise Limits of Dynamical Systems Perturbed by Levy Processes, Doctor thesis, 2018.
5. Dembo, A., Zeitouni, O.: Large Deviations Techniques and Applications, Springer, Berlin, 2010 (2nd edition).
<https://doi.org/10.1007/978-3-642-03311-7>
6. Duan, J.: An introduction to stochastic dynamics, Cambridge University Press, 2015.
7. Etemadi, N.: On some Classical Results in Probability Theory. Sankhya A, 47(1985), 215-221.
8. Feng, J., Kurtz, T. G.: Large deviations for stochastic processes, American Mathematical Society, 2006.
<https://doi.org/10.1090/surv/131>
9. Freidlin, M.I., Wentzell, A.D.: Random Perturbations of Dynamical Systems, Springer, New York, 1998 (2nd edition).
<https://doi.org/10.1007/978-1-4612-0611-8>
10. Garcia, J.: A large deviation principle for stochastic integrals, Journal of Theoretical Probability, 21 (2008), no. (2), 476-501.
<https://doi.org/10.1007/s10959-007-0136-4>
11. Kifer, Y.: Averaging principle for fully coupled dynamical systems and large deviations, Ergodic Theory and Dynamical Systems, 24 (2004), 847-871.
<https://doi.org/10.1017/S014338570400001X>
12. Kuhn, F.: Large Deviations for Levy Type Processes, Thesis, 2014.
13. Kunita, H.: Stochastic flows and stochastic differential equations, Cambridge university press, 1997.
14. Kunita, H.: Stochastic differential equations based on Levy processes and stochastic flows of diffeomorphisms, Real and stochastic analysis, (2004), 305-373.
https://doi.org/10.1007/978-1-4612-2054-1_6
15. Leandre, R.: Wentzel-Freidlin estimates for jump process in semigroup theory: lower bound, Proceedings of the International Conference of Differential Geometry and Dynamical Systems, 17(2010), 107-113.
16. Leandre, R.: Wentzel-Freidlin estimates for jump processes in semigroup theory: upper bound, arXiv preprint, arXiv:1005.4893, 2010.
17. Liptser, R. S., Pukhalskii, A. A.: Limit theorems on large deviations for semimartingales, Stochastics: An International Journal of Probability and Stochastic Processes, 38 (1992), no. 4, 201-249.
<https://doi.org/10.1080/17442509208833757>

18. Protter, P. E.: Stochastic Integration and Differential equations, Springer, New York, 2004(2nd edn).
19. Rong, S.: Theory of stochastic differential equations with jumps and applications: mathematical and analytical techniques with applications to engineering, Springer, New York, 2005.
20. Sato, K. I.: Levy Processes and Infinitely Divisible Distributions, Cambridge university press,1999.
21. Schilder, M.: Some asymptotic formulae for Wiener integrals, Transactions of the American Mathematical Society, 125 (1966), 63-85.
<https://doi.org/10.1090/S0002-9947-1966-0201892-6>
22. Schilling, R.L., Partzsch, L.: Brownian Motion. An Introduction to Stochastic Processes, DeGruyter, Berlin 2012.
<https://doi.org/10.1515/9783110278989>