Daniel Dobbs* (dobbsd@trine.edu), One University Ave, Angola, IN 46703. Small deviations for time-changed Brownian motions and applications to second-order chaos.

We prove strong small deviations results for Brownian motion under independent time-changes satisfying their own asymptotic criteria. We then apply these results to certain stochastic integrals which are elements of second-order homogeneous chaos. This is joint work with Tai Melcher. (Received September 10, 2016)