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Ernestine H. S. VAN BUREN

Large Deviations And Applications

D. Kannan,V. Lakshmikantham



Large Deviations And Applications:

Large Deviations Techniques and Applications Amir Dembo, Ofer Zeitouni, 2009-11-03 Large deviation estimates have proved to be the crucial tool required to handle many questions in statistics engineering statistical mechanics and applied probability Amir Dembo and Ofer Zeitouni two of the leading researchers in the field provide an introduction to the theory of large deviations and applications at a level suitable for graduate students The mathematics is rigorous and the applications come from a wide range of areas including electrical engineering and DNA sequences The second edition printed in 1998 included new material on concentration inequalities and the metric and weak convergence approaches to large deviations General statements and applications were sharpened new exercises added and the bibliography updated The present soft cover edition is a corrected printing of the 1998 edition Large Deviations and Applications S. R. S. Varadhan, 1984-01-31 Many situations exist in which solutions to problems are represented as function space integrals Such representations can be used to study the qualitative properties of the solutions and to evaluate them numerically using Monte Carlo methods The emphasis in this book is on the behavior of solutions in special situations when certain parameters get large or small

Large Deviations Frank Hollander, 2000 This volume offers an introduction to large deviations It is divided into two parts theory and applications Basic large deviation theorems are presented for i i d sequences Markov sequences and sequences with moderate dependence The rate function is computed explicitly The theory is explained without too much emphasis on technicalities Also included is an outline of general definitions and theorems The goal is to expose the unified theme that gives large deviation theory its overall structure which can be made to work in many concrete cases The section on applications focuses on recent work in statistical physics and random media This book contains 60 exercises with solutions that should elucidate the content and engage the reader Prerequisites for the book are a strong background in probability and analysis and some knowledge of statistical physics It would make an excellent textbook for a special topics course in large deviations Large Deviations Jean-Dominique Deuschel, Daniel W. Stroock, 2001 This is the second printing of the book first published in 1988 The first four chapters of the volume are based on lectures given by Stroock at MIT in 1987 They form an introduction to the basic ideas of the theory of large deviations and make a suitable package on which to base a semester length course for advanced graduate students with a strong background in analysis and some probability theory A large selection of exercises presents important material and many applications The last two chapters present various non uniform results Chapter 5 and outline the analytic approach that allows one to test and compare techniques used in previous chapters Chapter 6

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chapters present various non uniform results Chapter 5 and outline the analytic approach that allows one to test and compare techniques used in previous chapters Chapter 6

Large Deviations and Applications to Statistical Mechanics Richard S. Ellis,1988 Handbook of Stochastic Analysis and Applications D. Kannan,V.

Lakshmikantham,2001-10-23 An introduction to general theories of stochastic processes and modern martingale theory The volume focuses on consistency stability and contractivity under geometric invariance in numerical analysis and discusses problems related to implementation simulation variable step size algorithms and random number generation Large

Deviations in Physics Angelo Vulpiani,Fabio Cecconi,Massimo Cencini,Andrea Puglisi,Davide Vergni,2014-05-16 This book reviews the basic ideas of the Law of Large Numbers with its consequences to the deterministic world and the issue of ergodicity Applications of Large Deviations and their outcomes to Physics are surveyed The book covers topics encompassing ergodicity and its breaking and the modern applications of Large deviations to equilibrium and non equilibrium statistical physics disordered and chaotic systems and turbulence **Large deviations and applications** Mathematisches

Forschungsinstitut,1992 **Large Deviations for Stochastic Processes** Jin Feng,Thomas G. Kurtz,2015-02-03 The book is devoted to the results on large deviations for a class of stochastic processes Following an introduction and overview the material is presented in three parts Part 1 gives necessary and sufficient conditions for exponential tightness that are analogous to conditions for tightness in the theory of weak convergence Part 2 focuses on Markov processes in metric spaces For a sequence of such processes convergence of Fleming s logarithmically transformed nonlinear semigroups is shown to imply the large deviation principle in a manner analogous to the use of convergence of linear semigroups in weak convergence Viscosity solution methods provide applicable conditions for the necessary convergence Part 3 discusses methods for verifying the comparison principle for viscosity solutions and applies the general theory to obtain a variety of new and known results on large deviations for Markov processes In examples concerning infinite dimensional state spaces new comparison principles are derived for a class of Hamilton Jacobi equations in Hilbert spaces and in spaces of probability measures **Large Deviations and Idempotent Probability** Anatolii Puhalskii,2001-05-07 In the view of many

probabilists author Anatolii Puhalskii s research results stand among the most significant achievements in the modern theory of large deviations In fact his work marked a turning point in the depth of our understanding of the connections between the large deviation principle LDP and well known methods for establishing weak convergence results Large Deviations and Idempotent Probability expounds upon the recent methodology of building large deviation theory along the lines of weak convergence theory The author develops an idempotent or maxitive probability theory introduces idempotent analogues of martingales maxingales Wiener and Poisson processes and Ito differential equations and studies their properties The large deviation principle for stochastic processes is formulated as a certain type of convergence of stochastic processes to idempotent processes The author calls this large deviation convergence The approach to establishing large deviation

convergence uses novel compactness arguments Coupled with the power of stochastic calculus this leads to very general results on large deviation asymptotics of semimartingales Large and moderate deviation asymptotics are treated in a unified manner Starting with the foundations of idempotent measure theory and culminating in applications to large deviation asymptotics of queueing systems Large Deviations and Idempotent Probability offers an outstanding opportunity to examine both the development of a remarkable approach and recently discovered results as presented by one of the foremost leaders in the field

Stochastic Analysis, Control, Optimization and Applications William M. McEneaney, G. George Yin, Qing Zhang, 2012-12-06 In view of Professor Wendell Fleming's many fundamental contributions his profound influence on the mathematical and systems theory communities his service to the profession and his dedication to mathematics we have invited a number of leading experts in the fields of control optimization and stochastic systems to contribute to this volume in his honor on the occasion of his 70th birthday These papers focus on various aspects of stochastic analysis control theory and optimization and applications They include authoritative expositions and surveys as well as research papers on recent and important issues The papers are grouped according to the following four major themes 1 large deviations risk sensitive and Hoc control 2 partial differential equations and viscosity solutions 3 stochastic control filtering and parameter estimation and 4 mathematical finance and other applications We express our deep gratitude to all of the authors for their invaluable contributions and to the referees for their careful and timely reviews We thank Harold Kushner for having graciously agreed to undertake the task of writing the foreword Particular thanks go to H Thomas Banks for his help advice and suggestions during the entire preparation process as well as for the generous support of the Center for Research in Scientific Computation The assistance from the Birkhauser professional staff is also greatly appreciated

The Theory of Large Deviations with Statistical Applications Arthur Bruce Hoadley, 1973 *American Mathematical Society*

Translations United States. Office of Naval Research, 2001-04-10 The articles in this collection present new results in combinatorics algebra algebraic geometry dynamical systems analysis and probability Of particular interest is the survey article by A N Kirillov devoted to combinatorics of Young diagrams and related problems of representation theory Also included are articles devoted to the eightieth birthday of renowned Russian mathematician V A Rokhlin Remembrances of V A Rokhlin by I R Shafarevich and An Unfinished Project of V A Rokhlin by V N Sudakov The results ideas and methods given in the book will be of interest to a broad range of specialists

Convergence in Ergodic Theory and Probability Vitaly Bergelson, Peter March, Joseph Rosenblatt, 2011-06-15 This series is devoted to the publication of monographs lecture resp seminar notes and other materials arising from programs of the OSU Mathematical Research Institute This includes proceedings of conferences or workshops held at the Institute and other mathematical writings

Paris-Princeton Lectures on Mathematical Finance 2004 René Carmona, Ivar Ekeland, Jean-Michel Lasry, Pierre-Louis Lions, Huy  n Pham, Erik

Taflin, 2007-08-10 This is the third volume in the Paris Princeton Lectures in Financial Mathematics which publishes on an

annual basis cutting edge research in self contained expository articles from outstanding specialists both established and upcoming Coverage includes articles by Ren Carmona Ivar Ekeland Erik Taflin Arturo Kohatsu Higa Pierre Louis Lions Jean Michel Lasry and Huy n Pham

Applied Probability and Queues Soeren Asmussen, 2008-01-08 This book is a highly recommendable survey of mathematical tools and results in applied probability with special emphasis on queueing theory The second edition at hand is a thoroughly updated and considerably expended version of the first edition This book and the way the various topics are balanced are a welcome addition to the literature It is an indispensable source of information for both advanced graduate students and researchers MATHEMATICAL REVIEWS

Séminaire de Probabilités LI Catherine Donati-Martin, Antoine Lejay, Alain Rouault, 2022-05-13 This volume presents a selection of texts that reflects the current research streams in probability with an interest toward topics such as filtrations Markov processes and Markov chains as well as large deviations Stochastic Partial Differential equations rough paths theory quantum probabilities and percolation on graphs The featured contributors are R L Karandikar and B V Rao C Leuridan M Vidmar L Miclo and P Patie A Bernou M E Caballero and A Rouault J Dedecker F Merlev de and E Rio F Brosset T Klein A Lagnoux and P Petit C Marinelli and L Scarpa C Castaing N Marie and P Raynaud de Fitte S Attal J Deschamps and C Pellegrini and N Eisenbaum

Quantum Probability & Related Topics Luigi Accardi, 1992 Quantum Probability and Related Topics is a series of volumes based on materials discussed in the various QP conferences It aims at providing an update on the rapidly growing field of classical probability quantum physics and functional analysis

Probability, Finance and Insurance T. L. Lai, Hailiang Yang, Siu Pang Yung, 2004 This workshop was the first of its kind in bringing together researchers in probability theory stochastic processes insurance and finance from mainland China Taiwan Hong Kong Singapore Australia and the United States In particular as China has joined the WTO there is a growing demand for expertise in actuarial sciences and quantitative finance The strong probability research and graduate education programs in many of China s universities can be enriched by their outreach in fields that are of growing importance to the country s expanding economy and the workshop and its proceedings can be regarded as the first step in this direction This book presents the most recent developments in probability finance and actuarial sciences especially in Chinese probability research It focuses on the integration of probability theory with applications in finance and insurance It also brings together academic researchers and those in industry and government With contributions by leading authorities on probability theory particularly limit theory and large derivations valuation of credit derivatives portfolio selection dynamic protection and ruin theory it is an essential source of ideas and information for graduate students and researchers in probability theory mathematical finance and actuarial sciences and thus every university should acquire a copy The proceedings have been selected for coverage in Index to Scientific Technical Proceedings ISTEP CDROM version ISI Proceedings Index to Social Sciences Humanities Proceedings ISSHP ISI Proceedings Index to Social Sciences Humanities Proceedings ISSHP CDROM version ISI Proceedings CC

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