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Amir Dembo
Ofer Zeitouni

Large Deviations Techniques and Applications

Second Edition

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Large Deviations Techniques And Applications

**Alessandro Campa, Thierry
Dauxois, Duccio Fanelli, Stefano Ruffo**



Large Deviations Techniques And Applications:

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Zeitouni, 2009-11-18 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 Techniques and Applications Amir Dembo, Ofer Zeitouni, 1998-04-10 Large deviation estimates have proved to be a crucial tool in statistics engineering statistical mechanics and applied probability This new edition presents an introduction to the theory of large deviations with rigorous mathematical applications from a wide range of areas including electrical engineering and DNA sequencing □□□□□□□□ Amir Dembo, 1998 *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 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

Probability Theory Achim Klenke, 2007-12-31 Aimed primarily at graduate students and researchers this text is a comprehensive course in modern probability theory and its measure theoretical foundations It covers a wide variety of topics many of which are not usually found in introductory textbooks The theory is developed rigorously and in a self contained way with the chapters on measure theory interlaced with the probabilistic chapters in order to display the power of the abstract concepts in the world of probability theory In addition plenty of figures computer simulations biographic details of key mathematicians and a wealth of examples support and enliven the presentation

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

From Particle Systems to Partial Differential Equations II Patrícia Gonçalves, Ana Jacinta Soares, 2015-04-04 This book focuses on mathematical problems concerning different applications in physics engineering chemistry and biology It covers topics ranging from interacting particle systems to partial differential equations PDEs statistical mechanics and dynamical systems The purpose of the second meeting on Particle Systems and PDEs was to bring together renowned researchers working actively in the respective fields to discuss their topics of expertise and to present recent scientific results in both areas Further the meeting was intended to present the subject of interacting particle systems its roots in and impacts on the field of physics and its relation with PDEs to a vast and varied public including young researchers The book also includes the notes from two mini courses presented at the conference allowing readers who are less familiar with these areas of mathematics to more easily approach them The contributions will be of interest to mathematicians theoretical physicists and other researchers interested in interacting particle systems partial differential equations statistical mechanics stochastic processes kinetic theory dynamical systems and mathematical modeling aspects

Energy Minimization Methods in Computer Vision and Pattern Recognition Anand Rangarajan, Mário A. T. Figueiredo, 2003-06-26 This book constitutes the refereed proceedings of the 4th International Workshop on Energy Minimization Methods in Computer Vision and Pattern Recognition EMMCVPR 2003 held in Lisbon Portugal in July 2003 The 33 revised full papers presented were carefully reviewed and selected from 66 submissions The papers are organized in topical sections on unsupervised learning and matching probabilistic modeling segmentation and grouping shape modeling restoration and reconstruction and graphs and graph based methods

Brownian Motion René L. Schilling, Lothar

Partzsch,2014-06-18 Brownian motion is one of the most important stochastic processes in continuous time and with continuous state space Within the realm of stochastic processes Brownian motion is at the intersection of Gaussian processes martingales Markov processes diffusions and random fractals and it has influenced the study of these topics Its central position within mathematics is matched by numerous applications in science engineering and mathematical finance Often textbooks on probability theory cover if at all Brownian motion only briefly On the other hand there is a considerable gap to more specialized texts on Brownian motion which is not so easy to overcome for the novice The authors aim was to write a book which can be used as an introduction to Brownian motion and stochastic calculus and as a first course in continuous time and continuous state Markov processes They also wanted to have a text which would be both a readily accessible mathematical back up for contemporary applications such as mathematical finance and a foundation to get easy access to advanced monographs This textbook tailored to the needs of graduate and advanced undergraduate students covers Brownian motion starting from its elementary properties certain distributional aspects path properties and leading to stochastic calculus based on Brownian motion It also includes numerical recipes for the simulation of Brownian motion

Asymptotic Analysis for Functional Stochastic Differential Equations Jianhai Bao,George Yin,Chenggui Yuan,2016-11-19 This brief treats dynamical systems that involve delays and random disturbances The study is motivated by a wide variety of systems in real life in which random noise has to be taken into consideration and the effect of delays cannot be ignored Concentrating on such systems that are described by functional stochastic differential equations this work focuses on the study of large time behavior in particular ergodicity This brief is written for probabilists applied mathematicians engineers and scientists who need to use delay systems and functional stochastic differential equations in their work Selected topics from the brief can also be used in a graduate level topics course in probability and stochastic processes Large Deviations For Performance Analysis Alan Weiss,Adam Shwartz,2019-03-07 Originally published in 1995 Large Deviations for Performance Analysis consists of two synergistic parts The first half develops the theory of large deviations from the beginning through recent results on the theory for processes with boundaries keeping to a very narrow path continuous time discrete state processes By developing only what is needed for the applications the theory is kept to a manageable level both in terms of length and in terms of difficulty Within its scope the treatment is detailed comprehensive and self contained As the book shows there are sufficiently many interesting applications of jump Markov processes to warrant a special treatment The second half is a collection of applications developed at Bell Laboratories The applications cover large areas of the theory of communication networks circuit switched transmission packet transmission multiple access channels and the M M 1 queue Aspects of parallel computation are covered as well including basics of job allocation rollback based parallel simulation assorted priority queueing models that might be used in performance models of various computer architectures and asymptotic coupling of processors These applications are thoroughly analysed using the tools developed in the first half of

the book Physics of Long-range Interacting Systems Alessandro Campa,Thierry Dauxois,Duccio Fanelli,Stefano Ruffo,2014 This book deals with an important class of many body systems those where the interaction potential decays slowly for large inter particle distances in particular systems where the decay is slower than the inverse inter particle distance raised to the dimension of the embedding space Gravitational and Coulomb interactions are the most prominent examples however it has become clear that long range interactions are more common than previously thought A satisfactory understanding of properties generally considered as oddities only a couple of decades ago has now been reached ensemble inequivalence negative specific heat negative susceptibility ergodicity breaking out of equilibrium quasi stationary states anomalous diffusion The book intended for Master and PhD students tries to gradually acquaint the reader with the subject The first two parts describe the theoretical and computational instruments needed to address the study of both equilibrium and dynamical properties of systems subject to long range forces The third part of the book is devoted to applications of such techniques to the most relevant examples of long range systems

Handbooks in Operations Research and Management Science: Simulation Shane G. Henderson,Barry L. Nelson,2006-09-02 This Handbook is a collection of chapters on key issues in the design and analysis of computer simulation experiments on models of stochastic systems The chapters are tightly focused and written by experts in each area For the purpose of this volume simulation refers to the analysis of stochastic processes through the generation of sample paths realization of the processes Attention focuses on design and analysis issues and the goal of this volume is to survey the concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Emphasis is placed on the ideas and methods that are likely to remain an intrinsic part of the foundation of the field for the foreseeable future The chapters provide up to date references for both the simulation researcher and the advanced simulation user but they do not constitute an introductory level how to guide Computer scientists financial analysts industrial engineers management scientists operations researchers and many other professionals use stochastic simulation to design understand and improve communications financial manufacturing logistics and service systems A theme that runs throughout these diverse applications is the need to evaluate system performance in the face of uncertainty including uncertainty in user load interest rates demand for product availability of goods cost of transportation and equipment failures Tightly focused chapters written by experts Surveys concepts principles tools and techniques that underlie the theory and practice of stochastic simulation design and analysis Provides an up to date reference for both simulation researchers and advanced simulation users

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 Mathemaical Research Institute This includes proceedings of conferences or workshops held at the Institute and other mathematical writings

Computational Mathematics, Modelling and Algorithms J. C. Misra,2003 This comprehensive volume introduces

educational units dealing with important topics in Mathematics Modelling and Algorithms Key Features Illustrative examples and exercises Comprehensive bibliography *The Fundamentals of Heavy Tails* Jayakrishnan Nair,Adam Wierman,Bert Zwart,2022-06-09 Heavy tails extreme events or values more common than expected emerge everywhere the economy natural events and social and information networks are just a few examples Yet after decades of progress they are still treated as mysterious surprising and even controversial primarily because the necessary mathematical models and statistical methods are not widely known This book for the first time provides a rigorous introduction to heavy tailed distributions accessible to anyone who knows elementary probability It tackles and tames the zoo of terminology for models and properties demystifying topics such as the generalized central limit theorem and regular variation It tracks the natural emergence of heavy tailed distributions from a wide variety of general processes building intuition And it reveals the controversy surrounding heavy tails to be the result of flawed statistics then equips readers to identify and estimate with confidence Over 100 exercises complete this engaging package Recent Developments in Infinite-Dimensional Analysis and Quantum Probability

Luigi Accardi,Hui-Hsiung Kuo,Nobuaki Obata,Kimiaki Saito,Si Si,L. Streit,2012-12-06 Recent Developments in Infinite Dimensional Analysis and Quantum Probability is dedicated to Professor Takeyuki Hida on the occasion of his 70th birthday The book is more than a collection of articles In fact in it the reader will find a consistent editorial work devoted to attempting to obtain a unitary picture from the different contributions and to give a comprehensive account of important recent developments in contemporary white noise analysis and some of its applications For this reason not only the latest results but also motivations explanations and connections with previous work have been included The wealth of applications from number theory to signal processing from optimal filtering to information theory from the statistics of stationary flows to quantum cable equations show the power of white noise analysis as a tool Beyond these the authors emphasize its connections with practically all branches of contemporary probability including stochastic geometry the structure theory of stationary Gaussian processes Neumann boundary value problems and large deviations **Combining Soft Computing**

and Statistical Methods in Data Analysis Christian Borgelt,Gil González Rodríguez,Wolfgang Trutschnig,María Asunción Lubiano,María Angeles Gil,Przemyslaw Grzegorzewski,Olgierd Hryniewicz,2010-10-12 Over the last forty years there has been a growing interest to extend probability theory and statistics and to allow for more flexible modelling of imprecision uncertainty vagueness and ignorance The fact that in many real life situations data uncertainty is not only present in the form of randomness stochastic uncertainty but also in the form of imprecision fuzziness is but one point underlining the need for a widening of statistical tools Most such extensions originate in a softening of classical methods allowing in particular to work with imprecise or vague data considering imprecise or generalized probabilities and fuzzy events etc About ten years ago the idea of establishing a recurrent forum for discussing new trends in the before mentioned context was born and resulted in the first International Conference on Soft Methods in Probability and Statistics SMPS that was held in Warsaw in 2002 In the

following years the conference took place in Oviedo 2004 in Bristol 2006 and in Toulouse 2008 In the current edition the conference returns to Oviedo This edited volume is a collection of papers presented at the SMPS 2010 conference held in Mieres and Oviedo It gives a comprehensive overview of current research into the fusion of soft methods with probability and statistics

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