



# Large Deviations

**Angelo Vulpiani, Fabio  
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Puglisi, Davide Vergni**

## **Large Deviations:**

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**, 1989-06-21 The first four chapters of this 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 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** S. R. S. Varadhan, 2016-12-08 The theory of large deviations deals with rates at which probabilities of certain events decay as a natural parameter in the problem varies This book which is based on a graduate course on large deviations at the Courant Institute focuses on three concrete sets of examples i diffusions with small noise and the exit problem ii large time behavior of Markov processes and their connection to the Feynman Kac formula and the related large deviation behavior of the number of distinct sites visited by a random walk and iii interacting particle systems their scaling limits and large deviations from their expected limits For the most part the examples are worked out in detail and in the process the subject of large deviations is developed The book will give the reader a flavor of how large deviation theory can help in problems that are not posed directly in terms of large deviations The reader is assumed to have some familiarity with

probability Markov processes and interacting particle systems

*An Introduction to the Theory of Large Deviations* D.W. Stroock, 2012-12-06 These notes are based on a course which I gave during the academic year 1983-84 at the University of Colorado. My intention was to provide both my audience as well as myself with an introduction to the theory of large deviations. The organization of sections 1 through 3 owes something to chance and a great deal to the excellent set of notes written by R. Azencott for the course which he gave in 1978 at Saint Flour. Of Springer Lecture Notes in Mathematics 774. To be more precise it is chance that I was around NYU at the time when M. Schilder wrote his thesis and so it may be considered chance that I chose to use his result as a jumping off point with only minor variations. Everything else in these sections is taken from Azencott. In particular section 3 is little more than a rewrite of his exposition of the Cramer theory via the ideas of Bahadur and Zabel. Furthermore the brief treatment which I have given to the Venttsel-Freidlin theory in section 4 is again based on Azencott's ideas. All in all the biggest difference between his and my exposition of these topics is the language in which we have written. However another major difference must be mentioned: his bibliography is extensive and constitutes a fine introduction to the available literature. Mine shares neither of these attributes. Starting with section 5

*A Course on Large Deviations with an Introduction to Gibbs Measures* Firas Rassoul-Agha, Timo Seppäläinen, 2015-03-12 This is an introductory course on the methods of computing asymptotics of probabilities of rare events: the theory of large deviations. The book combines large deviation theory with basic statistical mechanics, namely Gibbs measures with their variational characterization and the phase transition of the Ising model in a text intended for a one semester or quarter course. The book begins with a straightforward approach to the key ideas and results of large deviation theory in the context of independent identically distributed random variables. This includes Cramér's theorem, relative entropy, Sanov's theorem, process level large deviations, convex duality and change of measure arguments. Dependence is introduced through the interactions potentials of equilibrium statistical mechanics. The phase transition of the Ising model is proved in two different ways: first in the classical way with the Peierls argument, Dobrushin's uniqueness condition and correlation inequalities, and then a second time through the percolation approach. Beyond the large deviations of independent variables and Gibbs measures, later parts of the book treat large deviations of Markov chains, the Gärtner-Ellis theorem and a large deviation theorem of Baxter and Jain that is then applied to a nonstationary process and a random walk in a dynamical random environment. The book has been used with students from mathematics, statistics, engineering and the sciences and has been written for a broad audience with advanced technical training. Appendixes review basic material from analysis and probability theory and also prove some of the technical results used in the text.

**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

**Entropy, Large Deviations, and Statistical Mechanics** Richard.S. Ellis,2012-12-06

This book has two main topics large deviations and equilibrium statistical mechanics I hope to convince the reader that these topics have many points of contact and that in being treated together they enrich each other Entropy in its various guises is their common core The large deviation theory which is developed in this book focuses upon convergence properties of certain stochastic systems An elementary example is the weak law of large numbers For each positive  $\epsilon$   $P(|S_n| \geq \epsilon n)$  converges to zero as  $n \rightarrow \infty$  where  $S_n$  is the  $n$ th partial sum of independent identically distributed random variables with zero mean Large deviation theory shows that if the random variables are exponentially bounded then the probabilities converge to zero exponentially fast as  $n \rightarrow \infty$  The exponential decay allows one to prove the stronger property of almost sure convergence  $S_n/n \rightarrow 0$  a.s This example will be generalized extensively in the book We will treat a large class of stochastic systems which involve both independent and dependent random variables and which have the following features probabilities converge to zero exponentially fast as the size of the system increases the exponential decay leads to strong convergence properties of the system The most fascinating aspect of the theory is that the exponential decay rates are computable in terms of entropy functions This identification between entropy and decay rates of large deviation probabilities enhances the theory significantly

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** Jean-Dominique Deuschel and Daniel W. Stroock, The second printing of a 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 and outline the analytic approach that allows one to test and compare techniques used in previous chapters

**Large Deviations for Random Graphs** Sourav Chatterjee,2017-08-31 This book addresses the emerging body of literature on the study of rare events in random graphs and networks For example what does a random graph look like if by chance it has far more triangles than expected Until recently probability theory offered no tools to help answer such questions Important advances have been made in the last few years employing tools from the newly developed theory of graph limits This work represents the first book length treatment of this

area while also exploring the related area of exponential random graphs All required results from analysis combinatorics graph theory and classical large deviations theory are developed from scratch making the text self contained and doing away with the need to look up external references Further the book is written in a format and style that are accessible for beginning graduate students in mathematics and statistics 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 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 *Entropy, Large Deviations, and Statistical Mechanics* Richard S. Ellis,2007-02-03 From the reviews Besides the fact that the author s treatment of large deviations is a nice contribution to the literature on the subject his book has the virtue that it provides a beautifully unified and mathematically appealing account of certain aspects of statistical mechanics Furthermore he does not make the mistake of assuming that his mathematical audience will be familiar with the physics and has done an admirable job of explaining the necessary physical background Finally it is clear that the author s book is the product of many painstaking hours of work and the reviewer is confident that its readers will benefit from his efforts D Stroock in Mathematical Reviews 1985 Each chapter of the book is followed by a notes section and by a problems section There are over 100 problems many of which have hints The book may be recommended as a text it provides a completely self contained reading S Pogossian in Zentralblatt f r Mathematik 1986 EM **Particle Systems, Random Media and Large Deviations** Richard Durrett,1985 Covers the proceedings of the 1984 AMS Summer Research Conference This work provides a summary of results from some of the areas in probability theory interacting particle systems percolation random media bulk properties and hydrodynamics the Ising model and large deviations Large Deviations for Stochastic Processes Jin Feng,Thomas G. Kurtz,2006 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 de

**A Weak Convergence Approach to the Theory of Large Deviations** Paul Dupuis, Richard S. Ellis, 1997-02-27 Applies the well developed tools of the theory of weak convergence of probability measures to large deviation analysis a consistent new approach The theory of large deviations one of the most dynamic topics in probability today studies rare events in stochastic systems The nonlinear nature of the theory contributes both to its richness and difficulty This innovative text demonstrates how to employ the well established linear techniques of weak convergence theory to prove large deviation results Beginning with a step by step development of the approach the book skillfully guides reader through models of increasing complexity covering a wide variety of random variable level and process level problems Representation formulas for large deviation type expectations are a key tool and are developed systematically for discrete time problems Accessible to anyone who has a knowledge of measure theory and measure theoretic probability A Weak Convergence Approach to the Theory of Large Deviations is important reading for both students and researchers

**Large Deviations for Gaussian Queues** Michel Mandjes, 2007-04-30 In recent years the significance of Gaussian processes to communication networks has grown considerably The inherent flexibility of the Gaussian traffic model enables the analysis in a single mathematical framework of systems with both long range and short range dependent input streams Large Deviations for Gaussian Queues demonstrates how the Gaussian traffic model arises naturally and how the analysis of the corresponding queuing model can be performed The text provides a general introduction to Gaussian queues and surveys recent research into the modelling of communications networks Coverage includes Discussion of the theoretical concepts and practical aspects related to Gaussian traffic models Analysis of recent research asymptotic results for Gaussian queues both in the large buffer and many sources regime An emphasis on rare event analysis relying on a variety of asymptotic techniques Examination of single node FIFO queuing systems as well as queues operating under more complex scheduling disciplines and queuing networks A set of illustrative examples that directly relate to important practical problems in communication networking A large collection of instructive exercises and accompanying solutions Large Deviations for Gaussian Queues assumes minimal prior knowledge It is ideally suited for postgraduate students in applied probability operations research computer science and electrical engineering The book's self contained style makes it perfect for practitioners in the communications networking industry and for researchers in related areas

*Large Deviations and Metastability* Enzo Olivieri, Maria Eulália Vares, 2005-02-21 The book provides a general introduction to the theory of large deviations and a wide overview of the metastable behaviour of stochastic dynamics With only minimal prerequisites the book covers all the main results and brings the reader to the most recent developments Particular emphasis is given to the fundamental Freidlin Wentzell results on small random perturbations of dynamical systems Metastability is first described on physical grounds following which more rigorous approaches to its description are developed Many relevant examples are considered from the

point of view of the so called pathwise approach The first part of the book develops the relevant tools including the theory of large deviations which are then used to provide a physically relevant dynamical description of metastability Written to be accessible to graduate students this book provides an excellent route into contemporary research      **Refined Large Deviation Limit Theorems** Vladimir Vinogradov, 2023-06-14 This is a developing area of modern probability theory which has applications in many areas This volume is devoted to the systematic study of results on large deviations in situations where Cramér's condition on the finiteness of exponential moments may not be satisfied



## Unveiling the Magic of Words: A Report on "**Large Deviations**"

In some sort of defined by information and interconnectivity, the enchanting power of words has acquired unparalleled significance. Their power to kindle emotions, provoke contemplation, and ignite transformative change is really awe-inspiring. Enter the realm of "**Large Deviations**," a mesmerizing literary masterpiece penned with a distinguished author, guiding readers on a profound journey to unravel the secrets and potential hidden within every word. In this critique, we shall delve in to the book is central themes, examine its distinctive writing style, and assess its profound impact on the souls of its readers.

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