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Entropy Large Deviations And Statistical Mechanics

**Jean-Dominique Deuschel, Daniel W.
Stroock**



Entropy Large Deviations And Statistical Mechanics:

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 ϵ $P(|S_n| \geq \epsilon n) \rightarrow 0$ 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 *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 für Mathematik 1986 EM **Entropy, Large Deviations, and Statistical Mechanics** R. S. Ellis,1985-06-19 *Entropy, Large Deviations, and Statistical Mechanics* Richard Steven Ellis,1985 *Entropy, Large Deviations, and Statistical Mechanics* ,2006 **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 iid 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

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

Large Deviations for Discrete-Time Processes with Averaging O. V. Gulinsky, A. Yu. Veretennikov, 2019-01-14 No detailed description available for Large Deviations for Discrete Time Processes with Averaging

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 Proceedings Of The International Congress Of Mathematicians 2010 (Icm 2010) (In 4 Volumes) - Vol. I: Plenary Lectures And Ceremonies, Vols. Ii-iv: Invited Lectures Rajendra Bhatia, Arup Pal, G Rangarajan, V Srinivas, M Vanninathan, 2011-06-06 ICM 2010 proceedings comprises a four volume set containing articles based on plenary lectures and invited section lectures the Abel and Noether lectures as well as contributions based on lectures delivered by the recipients of the Fields Medal the Nevanlinna and Chern Prizes The first volume will also contain the speeches at the opening and closing ceremonies and other highlights of the Congress

Proceedings of the International Congress of Mathematicians 2010 (icm 2010) (in 4 Volumes) - Vol. I: Plenary Lectures and Ceremonies, Vols. Ii-iv: Invited Lectures, 2011 **Introduction to Rare Event Simulation**

James Bucklew, 2013-03-09 This book is an attempt to present a unified theory of rare event simulation and the variance reduction technique known as importance sampling from the point of view of the probabilistic theory of large deviations This framework allows us to view a vast assortment of simulation problems from a single unified perspective It gives a great deal of insight into the fundamental nature of rare event simulation Unfortunately this area has a reputation among simulation practitioners of requiring a great deal of technical and probabilistic expertise In this text I have tried to keep the mathematical preliminaries to a minimum the only prerequisite is a single large deviation theorem dealing with sequences of R_d valued random variables This theorem and a proof are given in the text Large deviation theory is a burgeoning area of probability theory and many of the results in it can be applied to simulation problems Rather than try to be as complete as possible in the exposition of all possible aspects of the available theory I have tried to concentrate on demonstrating the methodology and the principal ideas in a fairly simple setting Madison Wisconsin 2003 James Antonio Bucklew Contents 1 Random Number Generation 1 1 1 Uniform Generators 1 1 2 Nonuniform Generation 8 1 2 1 The Inversion Method 8 1 2 2 The Acceptance Rejection Method 10 1 3 Discrete Distributions 13 1 3 1 Inversion by Truncation of a Continuous Analog 14 1 3 2 Acceptance Rejection 15

Random Walks, Brownian Motion, and Interacting Particle Systems H. Kesten, R. Durrett, 2012-12-06 This collection of articles is dedicated to Frank Spitzer on the occasion of his 65th birthday The articles written by a group of his friends colleagues former students and coauthors are intended to demonstrate the major influence Frank has had on probability theory for the last 30 years and most likely will have for many years to come Frank has always liked new phenomena clean formulations and elegant proofs He has created or opened up several research areas and it is not surprising that many people are still working out the consequences of his inventions By way of introduction we have reprinted some of Frank's seminal articles so that the reader can easily see for himself the point of origin for much of the research presented here These articles of Frank's deal with properties of Brownian motion fluctuation theory and potential

theory for random walks and of course interacting particle systems The last area was started by Frank as part of the general resurgence of treating problems of statistical mechanics with rigorous probabilistic tools

Local Limit Theorems for Inhomogeneous Markov Chains Dmitry Dolgopyat, Omri M. Sarig, 2023-07-31 This book extends the local central limit theorem to Markov chains whose state spaces and transition probabilities are allowed to change in time Such chains are used to model Markovian systems depending on external time dependent parameters The book develops a new general theory of local limit theorems for additive functionals of Markov chains in the regimes of local moderate and large deviations and provides nearly optimal conditions for the classical expansions as well as asymptotic corrections when these conditions fail Applications include local limit theorems for independent but not identically distributed random variables Markov chains in random environments and time dependent perturbations of homogeneous Markov chains The inclusion of appendices with background material numerous examples and an account of the historical background of the subject make this self contained book accessible to graduate students It will also be useful for researchers in probability and ergodic theory who are interested in asymptotic behaviors Markov chains in random environments random dynamical systems and non stationary systems

The Poisson-Dirichlet Distribution and Related Topics Shui Feng, 2010-05-27 Presenting a comprehensive study of the Poisson Dirichlet distribution this volume emphasizes recent progress in evolutionary dynamics and asymptotic behaviors The self contained text presents methods and techniques that appeal to researchers in a wide variety of subjects

Multifractals David Harte, 2001-06-26 Although multifractals are rooted in probability much of the related literature comes from the physics and mathematics arena Multifractals Theory and Applications pulls together ideas from both these areas using a language that makes them accessible and useful to statistical scientists It provides a framework in particular for the evaluation

Mathematical Theory of Nonequilibrium Steady States Da-Quan Jiang, Donghua Jiang, 2004

Complexity Science: An Introduction Mark A Peletier, Rutger A Van Santen, Erik Steur, 2019-03-20 This book on complexity science comprises a collection of chapters on methods and principles from a wide variety of disciplinary fields from physics and chemistry to biology and the social sciences In this two part volume the first part is a collection of chapters introducing different aspects in a coherent fashion and providing a common basis and the founding principles of the different complexity science approaches the next provides deeper discussions of the different methods of use in complexity science with interesting illustrative applications The fundamental topics deal with self organization pattern formation forecasting uncertainties synchronization and revolutionary change self adapting and self correcting systems and complex networks Examples are taken from biology chemistry engineering epidemiology robotics economics sociology and neurology

Asymptotic Analysis of Random Walks: Light-Tailed Distributions A. A. Borovkov, 2020-10-29 A systematic modern treatise on large deviation theory for random walks with light tails from one of its key creators

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