MULTIDIMENSIONAL LIMIT THEOREMS FOR LARGE DEVIATIONS

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(Translated by K. Durr)

1. Introduction

Let $R^k = \{x = (x_1, \cdots, x_k)\}$ denote k-dimensional Euclidean space with norm $|x| = (\sum_{\nu=1}^{k} x_\nu^2)^{1/2}$ and let $\{X^{(n)}, n \geq 1\}$ be a sequence of R^k-valued independent identically distributed random variables. Let F denote the distribution of $X^{(1)}$ and sets $S_n = X^{(1)} + \cdots + X^{(n)}$. Let φ and Φ denote, respectively, the density and distribution of the normal law in R^k with zero mathematical expectation and unit covariance matrix.

The problem of large deviations in R^k is usually posed as that of finding the asymptotic behavior (as $n \to \infty$) of the probability

$$(1) \qquad \mathbf{P}\{S_n/\sqrt{n} \in A_n\}, \qquad A_n \subset R^k,$$

under the assumption that the sequence $\{A_n\}$ is selected from a class of subsets of R^k so that (1) tends to zero as $n \to \infty$. In this work we consider the case of a normal approximation for (1). More precisely, we study conditions under which

$$(2) \qquad \mathbf{P}\left\{\frac{S_n}{\sqrt{n}} \in A_n\right\} = \int_{A_n} \varphi(x)\, dx(1 + o(1)), \qquad n \to \infty,$$

where it is assumed that the right side of (2) decreases at most as rapidly as a certain scalar sequence. This restriction on $\{A_n\}$ may be conveniently written in the following form:

$$(3) \qquad \int_{A_n} \varphi(x)\, dx \geq \int_{|x| > \Lambda(n)} \varphi(x)\, dx,$$

where $\Lambda(z)$ is a function monotonically increasing to ∞. For sets A_n of the form $\{x : |x| > a_n\}$ condition (3) is equivalent to $a_n < \Lambda(n)$. It is assumed below that $\Lambda(z) < z^\alpha, 0 < \alpha < 1/2$. Under this restriction the probability (2) decreases at most as rapidly as

$$\exp\{-\tfrac{1}{2} n^{2\alpha}\}, \qquad 2\alpha < 1.$$

Large deviations of this type were first investigated by Linnik [1] for $k = 1$. Subsequently, the investigations were extended in [2]–[4], and elsewhere. Mul-

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Robert Azencott,Mark I. Freidlin,S.R.S. Varadhan

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Limit Theorems for Large Deviations L. Saulis,V.A. Statulevicius,1991-10-31 Et moi si j avait su comment en revenir One service mathematics has rendered the je n y serais poin t aile human race It has put common sense back Jules Verne where it belongs on the topmost shelf next to the dusty canister labelled discarded non The series is divergent therefore we may be sense able to do something with it Eric T Bell O H ea viside Mathematics is a tool for thought A highly necessary tool in a world where both feedback and non Iinearities abound Similarly all kinds of parts of mathematics serve as tools for other parts and for other sciences Applying a simple rewriting rule to the quote on the right above one finds such statements as One service topology has rendered mathematical physics One service logic has rendered com puter science One service category theory has rendered mathematics All arguably true And all statements obtainable this way form part of the raison d e1 re of this series **Limit Theorems on Large Deviations for Markov Stochastic Processes** A.D. Wentzell,2012-12-06 In recent decades a new branch of probability theory has been developing intensively namely limit theorems for stochastic processes As compared to classical limit theorems for sums of independent random variables the generalizations are going here in two directions simultaneously First instead of sums of independent variables one considers stochastic processes belonging to certain broad classes Secondly instead of the distribution of a single sum the distribution of the value of a stochastic process at one time point or the joint distribution of the values of a process at a finite number of points one considers distributions in an infinite dimensional function space For stochastic processes constructed starting from sums of independent random variables this is the same as considering the joint distribution of an unboundedly increasing number of sums **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 Cram r s condition on the finiteness of exponential moments may not be satisfied **Petrov's Local Limit Theorems for Large Deviations** H. A. Cheong,1974 **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 *Refined Large Deviation Limit Theorems* Vladimir Vinogradov,2023-06-14 This is a developing area of modern

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    Asymptotic Expansions in Limit Theorems on Large Deviations for Sums of Independent Random Variables in the Case of Power Tails Carleton University. Laboratory for Research in Statistics and Probability,V. (Vladimir) Vinogradov,University of Ottawa,1992 <u>Universal Theory For Strong Limit Theorems Of Probability</u> Andrei N Frolov,2019-10-10 This is the first book which the universal approach to strong laws of probability is discussed in The universal theories are described for three important objects of probability theory sums of independent random variables processes with independent increments and renewal processes Further generalizations are mentioned Besides strong laws large deviations are of independent interest The case of infinite variations is considered as well Readers can examine appropriate techniques and methods Optimality of conditions is discussed <u>Limit Theorems of Probability Theory</u> I︠U︡riĭ Vasilʹevich Prokhorov,V. Statulevicius,2000-08-28 A collection of research level surveys on certain topics in probability theory by a well known group of researchers The book will be of interest to graduate students and researchers **Advances in Probability Theory** Aleksandr Alekseevich Borovkov,A. V. Balakrishnan,1984 <u>Large Deviations Techniques and Applications</u> 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 statistial 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-deviation Theorems for Sums of Independent and Identically Distributed Random Vectors** Oleksandr Zaihraiev,2005 **Large and Moderate Deviation Limit Theorems for Arbitrary Sequences of Random Variables with Applications** ,1991 In this research project we have obtained several limit theorems for arbitrary and dependent sequences of random variables The limit theorems considered in this project fall into three categories namely Large deviation local limit theorems Strong large deviation theorems and Strong moderate deviation theorems These three categories are dependent in the sense they all are subcategories of large deviation theory The theory of large deviations and its many users are well described in the book by Ellis 1985 and the monograph by Varadhan 1984 This work generalized several classical limit theorems that were obtained in the literature for independent and identically distributed random variables In the next three sections we outline briefly the technical details of the work done under this contract *Limit Theorems of Probability Theory* Yu.V. Prokhorov,V. Statulevicius,2013-03-14 This book consists of five parts written by different authors devoted to various problems dealing

with probability limit theorems The first part Classical Type Limit Theorems for Sums ofIndependent Random Variables V v Petrov presents a number of classical limit theorems for sums of independent random variables as well as newer related results The presentation dwells on three basic topics the central limit theorem laws of large numbers and the law of the iterated logarithm for sequences of real valued random variables The second part The Accuracy of Gaussian Approximation in Banach Spaces V Bentkus F G6tze V Paulauskas and A Rackauskas reviews various results and methods used to estimate the convergence rate in the central limit theorem and to construct asymptotic expansions in infinite dimensional spaces The authors con fine themselves to independent and identically distributed random variables They do not strive to be exhaustive or to obtain the most general results their aim is merely to point out the differences from the finite dimensional case and to explain certain new phenomena related to the more complex structure of Banach spaces Also reflected here is the growing tendency in recent years to apply results obtained for Banach spaces to asymptotic problems of statistics **Analysis and Approximation of Rare Events** Amarjit Budhiraja,Paul Dupuis,2019-08-10 This book presents broadly applicable methods for the large deviation and moderate deviation analysis of discrete and continuous time stochastic systems A feature of the book is the systematic use of variational representations for quantities of interest such as normalized logarithms of probabilities and expected values By characterizing a large deviation principle in terms of Laplace asymptotics one converts the proof of large deviation limits into the convergence of variational representations These features are illustrated though their application to a broad range of discrete and continuous time models including stochastic partial differential equations processes with discontinuous statistics occupancy models and many others The tools used in the large deviation analysis also turn out to be useful in understanding Monte Carlo schemes for the numerical approximation of the same probabilities and expected values This connection is illustrated through the design and analysis of importance sampling and splitting schemes for rare event estimation The book assumes a solid background in weak convergence of probability measures and stochastic analysis and is suitable for advanced graduate students postdocs and researchers **Asymptotic Analysis of Random Walks** A. A. Borovkov,2020-10-29 This is a companion book to Asymptotic Analysis of Random Walks Heavy Tailed Distributions by A A Borovkov and K A Borovkov Its self contained systematic exposition provides a highly useful resource for academic researchers and professionals interested in applications of probability in statistics ruin theory and queuing theory The large deviation principle for random walks was first established by the author in 1967 under the restrictive condition that the distribution tails decay faster than exponentially A close assertion was proved by S R S Varadhan in 1966 but only in a rather special case Since then the principle has always been treated in the literature only under this condition Recently the author jointly with A A Mogul skii removed this restriction finding a natural metric for which the large deviation principle for random walks holds without any conditions This new version is presented in the book as well as a new approach to studying large deviations in boundary crossing problems Many results presented in the book obtained by the author himself or jointly

with co authors are appearing in a monograph for the first time **Modeling Uncertainty** Moshe Dror,Pierre L'Ecuyer,Ferenc Szidarovszky,2019-11-05 Modeling Uncertainty An Examination of Stochastic Theory Methods and Applications is a volume undertaken by the friends and colleagues of Sid Yakowitz in his honor Fifty internationally known scholars have collectively contributed 30 papers on modeling uncertainty to this volume Each of these papers was carefully reviewed and in the majority of cases the original submission was revised before being accepted for publication in the book The papers cover a great variety of topics in probability statistics economics stochastic optimization control theory regression analysis simulation stochastic programming Markov decision process application in the HIV context and others There are papers with a theoretical emphasis and others that focus on applications A number of papers survey the work in a particular area and in a few papers the authors present their personal view of a topic It is a book with a considerable number of expository articles which are accessible to a nonexpert a graduate student in mathematics statistics engineering and economics departments or just anyone with some mathematical background who is interested in a preliminary exposition of a particular topic Many of the papers present the state of the art of a specific area or represent original contributions which advance the present state of knowledge In sum it is a book of considerable interest to a broad range of academic researchers and students of stochastic systems **Proceedings of the Sixth Berkeley Symposium on Mathematical Statistics and Probability** Lucien Marie Le Cam,Jerzy Neyman,Elizabeth L. Scott,1972 Large Deviations at Saint-Flour Robert Azencott,Mark I. Freidlin,S.R.S. Varadhan,2011-12-30 Contents Azencott R Large deviations and applications Freidlin Mark I Semi linear PDE s and limit theorems for large deviations Varadhan Srinivasa R S Large deviations and applications 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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Table of Contents Limit Theorems For Large Deviations

1. Understanding the eBook Limit Theorems For Large Deviations
   - The Rise of Digital Reading Limit Theorems For Large Deviations
   - Advantages of eBooks Over Traditional Books
2. Identifying Limit Theorems For Large Deviations
   - Exploring Different Genres
   - Considering Fiction vs. Non-Fiction
   - Determining Your Reading Goals
3. Choosing the Right eBook Platform
   - Popular eBook Platforms
   - Features to Look for in an Limit Theorems For Large Deviations
   - User-Friendly Interface
4. Exploring eBook Recommendations from Limit Theorems For Large Deviations
   - Personalized Recommendations
   - Limit Theorems For Large Deviations User Reviews and Ratings
   - Limit Theorems For Large Deviations and Bestseller Lists

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