

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.

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Large deviation estimates have proved to be the crucial tool required to handle many questions in statistics, engineering, statistical mechanics.

This book presents an introduction to the theory of large deviations. Large deviation estimates have proved to be the crucial tool required to handle many. The Large Deviation Principle. 4. Historical Notes and References. 9. 2 LDP for Finite Dimensional Spaces. Combinatorial Techniques for Finite. Amir Dembo, \ Large Deviations Techniques and Applications\ Publisher Springer ISBN edition PDF pages 17,4 mb This book.

Abstract. Large deviation theory deals with the decay of the probability of increasingly unlikely events. It is one of the key techniques of. In probability theory, the theory of large deviations concerns the asymptotic behaviour of remote .. Thus, theory of large deviations finds its applications in information theory and risk management. . Chapman and Hall ISBN ; Large Deviations Techniques and Applications by Amir Dembo and Ofer Zeitouni.

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