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random perturbations lead to a behavior significantly different from the noiseless case.

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This is the definitive book in the new mushrooming mathematical field of large deviations, which everybody

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should know including mathematicians, physical scientists, social and behavioral scientists, life scientists, etc. Large deviations refers to rare and extreme events, which are studied by examining the extreme ends or "tails" of graphs (which is where graphs usually get narrower and narrower).

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Large deviation theory and applications.
Peter Morters November 10, 2008.

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Abstract Large deviation theory deals with the decay of the probability of increasingly unlikely events. It is one of the key techniques of modern probability, a role which is emphasised by the recent award of the Abel prize to S.R.S. Varadhan, one of the pioneers of the subject.

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Thus, theory of large deviations finds its applications in information theory and risk management. In physics, the best known application of large deviations

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theory arise in thermodynamics and statistical mechanics (in connection with relating entropy with rate function). Large deviations and entropy Main article: asymptotic equipartition property

Large deviations theory - Wikipedia

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deviation principle for the naturally scaled homozygosity as θ tends to infinity. The key step in the proof is a new representation of the homozygosity. This settles an open problem raised in [1].

Dawson , Feng : Large deviations for homozygosity

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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.

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Amir DEMBO, Ofer ZEITOUNI, "Large deviations techniques and applications", Jones and Bartlett Publ., 1993 (page 5).

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entropy functions." Richard S. ELLIS, "Entropy, large deviations, and statistical mechanics", Springer, 1985 (page vii).

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