



Large Deviations (AMS Chelsea Publishing)

Jean-Dominique Deuschel

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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).



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