Large Deviations Techniques and Applications: 38 (Stochastic Modelling and Applied Probability)

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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.

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