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Large Deviations Techniques And Applications

The theory of large deviations deals with the evaluation, for a family of probability measures parameterized by a real valued variable, of the probabilities of events which decay exponentially in the parameter. Originally developed in the context of statistical mechanics and of (random) dynamical systems, it proved to be a powerful tool in the analysis of systems where the combined effects of random perturbations lead to a behavior significantly different from the noiseless case.

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