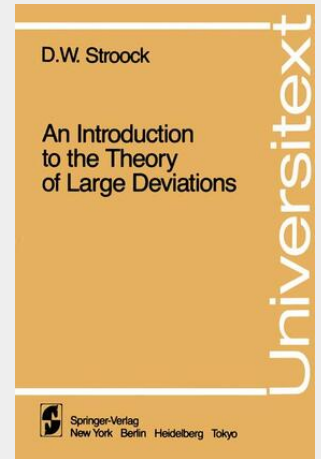Stroock

An Introduction to the Theory of Large Deviations

These notes are based on a course which I gave during the academic year 1983-84 at the University of Colorado. My intention was to provide both my audience as well as myself with an introduction to the theory of 1arie deviations • The organization of sections 1) through 3) owes something to chance and a great deal to the excellent set of notes written by R. Azencott for the course which he gave in 1978 at Saint-Flour (cf. Springer Lecture Notes in Mathematics 774). To be more precise: it is chance that I was around N. Y. U. at the time'when M. Schilder wrote his thesis. and so it may be considered chance that I chose to use his result as a jumping off point; with only minor variations. everything else in these sections is taken from Azencott. In particular. section 3) is little more than a rewrite of his exoposition of the Cramer theory via the ideas of Bahadur and Zabel. Furthermore. the brief treatment which I have given to the Ventsel-Freidlin theory in section 4) is again based on Azencott's ideas. All in all. the biggest difference between his and my exposition of these topics is the language in which we have written. However. another major difference must be mentioned: his bibliography is extensive and constitutes a fine introduction to the available literature. mine shares neither of these attributes. Starting with section 5).

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Lieferfrist: bis zu 10 Tage

Artikelnummer: 9780387960210
Medium: Buch
ISBN: 978-0-387-96021-0
Verlag: Springer
Erscheinungstermin: 01.08.1984
Sprache(n): Englisch
Auflage: Softcover Nachdruck of the original 1. Auflage 1984
Serie: Universitext
Produktform: Kartoniert
Gewicht: 324 g
Seiten: 196
Format (B x H): 155 x 235 mm