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Sommario/riassunto

Applies the well-developed tools of the theory of weak convergence of probability measures to large deviation analysis--a consistent new approachThe theory of large deviations, one of the most dynamic topics in probability today, studies rare events in stochastic systems. The nonlinear nature of the theory contributes both to its richness and difficulty. This innovative text demonstrates how to employ the well-established linear techniques of weak convergence theory to prove large deviation results. Beginning with a step-by-step development of the approach, the book skillfully guides r