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In probability theory, the theory of large deviations
concerns the asymptotic behaviour of remote tails of
sequences of probability distributions.

[1106,41-46] A basic introduction to large deviations ...

Abstract: The theory of large deviations deals with the
probabilities of rare events (or fluctuations) that are
exponentially small as a function of some parameter, ϵ

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[FUNCTIONS MAKSYM RADZIWIŁŁ ABSTRACT. We](#)
prove that if two additive functions (from a certain class)
take large values

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This paper is based on Wald Lectures given at the annual
meeting of the IMS in Minneapolis during August 2005. It
is a survey of the theory of large deviations.

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Introduction Large deviations theory is a part of
probability theory that studies rare events . One might na
vely think that it is not very interesting to deal

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