

Large deviations techniques and applications

Jones and Bartlett - MA4L3 Large Deviation Theory



Description: -

- Large deviations. Large deviations techniques and applications
- Jones and Bartlett books in mathematics. Large deviations techniques and applications
- Notes: Includes bibliographical references (p. 323-335) and index.
- This edition was published in 1993



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Integration of large

The mathematics is rigorous and the applications come from a wide range of areas, including electrical engineering and DNA sequences. In: Paris-Princeton Lectures on Mathematical Finance 2004.

Large Deviations Techniques and Applications

We discuss a number of applications in finance. Ofer Zeitouni is a Professor of Mathematics at the Weizmann Institute of Science and at the University of Minnesota.

Integration of large

. Lecture Notes in Mathematics, vol 1919. We also describe some recent work which uses concepts from large deviations to analyze incomplete markets and we illustrate this application with stochastic volatility models.

Some Applications and Methods of Large Deviations in Finance and Insurance

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. Be able to provide different representations of the free energy for some basic examples.

Integration of large

The second edition, printed in 1998, included new material on concentration inequalities and the metric and weak convergence approaches to large deviations. Good news: The Norwegian Academy of Science and Letters has decided to award the Abel Prize for 2007 to Srinivasa S.

Large deviations

The volume complements the central elements of this theory with selected applications in communication and control systems, bio-molecular sequence analysis, hypothesis testing problems in statistics, and the Gibbs conditioning principle in statistical mechanics.

Related Books

- [Project analysis in developing countries](#)
- [100 billion suns - the birth, life, and death of the stars /Rudolf Kippenhahn ; translated by Jean S](#)
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