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This is the definitive book in the new mushrooming mathematical field of large deviations, which everybody should know including mathematicians, physical scientists, social and behavioral scientists, life scientists, etc. Large deviations refers to rare and extreme events, which are studied by examining the extreme ends or "tails" of graphs (which is where graphs usually get narrower and narrower).

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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. The mathematics is rigorous and the applications come from a wide range of areas, including electrical engineering and DNA sequences.

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Thus, theory of large deviations finds its applications in information theory and risk management. In physics, the best known application of large deviations theory arise in thermodynamics and statistical mechanics (in connection with relating entropy with rate function). Large deviations and entropy Main article: asymptotic equipartition property

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