Large deviations and applications

Varadhan, S.R.S., author

Deskripsi Lengkap: https://lib.ui.ac.id/detail?id=20448481&lokasi=lokal

----

Abstrak

Many situations exist in which solutions to problems are represented as function space integrals. Such representations can be used to study the qualitative properties of the solutions and to evaluate them numerically using Monte Carlo methods. The emphasis in this book is on the behavior of solutions in special situations when certain parameters get large or small.