Contents

Preface to the Second Edition vii

Preface to the First Edition ix

1 Introduction 1

1.1 Rare Events and Large Deviations 1

1.2 The Large Deviation Principle 4

1.3 Historical Notes and References 9

2 LDP for Finite Dimensional Spaces 11

2.1 Combinatorial Techniques for Finite Alphabets 11

2.1.1 The Method of Types and Sanov's Theorem 12

2.1.2 Cramér's Theorem for Finite Alphabets in $\mathbb{R}$ 18

2.1.3 Large Deviations for Sampling Without Replacement 20

2.2 Cramér's Theorem 26

2.2.1 Cramér's Theorem in $\mathbb{R}$ 26

2.2.2 Cramér's Theorem in $\mathbb{R}^d$ 36

2.3 The Gärtner–Ellis Theorem 43

2.4 Concentration Inequalities 55

2.4.1 Inequalities for Bounded Martingale Differences . . . 55

2.4.2 Talagrand's Concentration Inequalities 60

2.5 Historical Notes and References 68

3 Applications—The Finite Dimensional Case 71

3.1 Large Deviations for Finite State Markov Chains 72

3.1.1 LDP for Additive Functionals of Markov Chains . . 73

3.1.2 Sanov's Theorem for the Empirical Measure of Markov Chains 76

3.1.3 Sanov's Theorem for the Pair Empirical Measure of Markov Chains 78

3.2 Long Rare Segments in Random Walks 82

3.3 The Gibbs Conditioning Principle for Finite Alphabets . . . 87

3.4 The Hypothesis Testing Problem 90

3.5 Generalized Likelihood Ratio Test for Finite Alphabets . . 96

3.6 Rate Distortion Theory 101

3.7 Moderate Deviations and Exact Asymptotics in $\mathbb{R}^d$ 108

3.8 Historical Notes and References 113

4 General Principles 115

4.1 Existence of an LDP and Related Properties 116

4.1.1 Properties of the LDP 117

4.1.2 The Existence of an LDP 120

4.2 Transformations of LDPs 126

4.2.1 Contraction Principles 126

4.2.2 Exponential Approximations 130

4.3 Varadhan's Integral Lemma 137

4.4 Bryc's Inverse Varadhan Lemma 141

4.5 LDP in Topological Vector Spaces 148

4.5.1 A General Upper Bound 149

4.5.2 Convexity Considerations 151

4.5.3 Abstract Gärtner–Ellis Theorem 157

4.6 Large Deviations for Projective Limits 161

4.7 The LDP and Weak Convergence in Metric Spaces 168

4.8 Historical Notes and References 173

5 Sample Path Large Deviations **175**

5.1 Sample Path Large Deviations for Random Walks 176

5.2 Brownian Motion Sample Path Large Deviations 185

5.3 Multivariate Random Walk and Brownian Sheet 188

5.4 Performance Analysis of DMPSK Modulation 193

5.5 Large Exceedances in $\mathbb{R}^d$ 200

5.6 The Freidlin–Wentzell Theory 212

5.7 The Problem of Diffusion Exit from a Domain 220

5.8 The Performance of Tracking Loops 238

5.8.1 An Angular Tracking Loop Analysis 238

5.8.2 The Analysis of Range Tracking Loops 242

5.9 Historical Notes and References 248

6 The LDP for Abstract Empirical Measures **251**

6.1 Cramér's Theorem in Polish Spaces 251

6.2 Sanov's Theorem 260

6.3 LDP for the Empirical Measure—The Uniform Markov Case 272

6.4 Mixing Conditions and LDP 278

6.4.1 LDP for the Empirical Mean in $\mathbb{R}^d$ 279

6.4.2 Empirical Measure LDP for Mixing Processes 285

6.5 LDP for Empirical Measures of Markov Chains 289

6.5.1 LDP for Occupation Times 289

6.5.2 LDP for the k-Empirical Measures 295

6.5.3 Process Level LDP for Markov Chains 298

6.6 A Weak Convergence Approach to Large Deviations 302

6.7 Historical Notes and References 306

7 Applications of Empirical Measures LDP **311**

7.1 Universal Hypothesis Testing 311

7.1.1 A General Statement of Test Optimality 311

7.1.2 Independent and Identically Distributed Observations 317

7.2 Sampling Without Replacement 318

7.3 The Gibbs Conditioning Principle 323
7.3.1 The Non-Interacting Case 327
7.3.2 The Interacting Case 330
7.3.3 Refinements of the Gibbs Conditioning Principle . . 335
7.4 Historical Notes and References 338

Appendix **341**
A Convex Analysis Considerations in $\mathbb{R}^d$ 341
B Topological Preliminaries 343
B.1 Generalities 343
B.2 Topological Vector Spaces and Weak Topologies . . 346
B.3 Banach and Polish Spaces 347
B.4 Mazur's Theorem 349
C Integration and Function Spaces 350
C.1 Additive Set Functions 350
C.2 Integration and Spaces of Functions 352
D Probability Measures on Polish Spaces 354
D.1 Generalities 354
D.2 Weak Topology 355
D.3 Product Space and Relative Entropy Decompositions 357
E Stochastic Analysis 359

Bibliography **363**

General Conventions **385**

Index of Notation **387**

Index **391**