Seminário de sistemas dinâmicos e estocásticos

Departamento de Matemática - IMECC - UNICAMP

On the representation of large deviations rates for small Gaussian noise

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Resumo:

We discuss the Cameron-Martin space of a Gaussian measure in the description of large deviations rates of families of probabilities concentrating at the mean. Three classical examples of large deviations rates in this setting are surveyed and related, starting from Schilders theorem. Ways of representing the Cameron-Martin space will also be discussed.

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