


Large Deviations of nonconventional sums.

S.R.S. Varadhan
Courant Institute, NYU

Florence
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■ Joint work with Yuri Kifer


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- What if $F_i = f(X_i, X_{2i})$ or $f(X_i, X_{2i}, \dots, X_{ki})$ for some k .

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$$\sum_{r=1}^{\infty} \frac{1}{2^{r+1}} \log E[\exp[\sum_{i=1}^r f(X_i, X_{i+1})]]$$

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- $ac(\ell) \leq n < ac(\ell + 1)$

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- $p_\ell = \prod_{i=1}^m \left(1 - \frac{1}{p_i}\right) \left[\frac{1}{c(\ell)} - \frac{1}{c(\ell+1)}\right]$

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- $\rho(T)$ is the spectral radius.

$$\psi = \log \rho(T)$$

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- $h(\beta, \alpha) = \int \log \frac{d\beta}{d\alpha} d\beta = \int \frac{d\beta}{d\alpha} \log \frac{d\beta}{d\alpha} d\alpha$

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- One would expect that if there is a stationary process α with k dimensional marginal $\alpha_{1,2,\dots,k}$ such that, for every k

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- $\psi = \psi(\alpha)$ may exist for nice π

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- Example. $F_n = \sum_{i=1}^{n-m} f(x_i, x_{i+1}, \dots, x_{i+m})$

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- Let $k \rightarrow \infty$
- $\sup_{\mu} [\mathcal{F}(\mu) - J(\mu)]$

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- We use this repeatedly to evaluate when $F_i = f(X_i, X_{2i})$
- Write

$$\sum_{i=1}^{2^k n} F_i = \sum_{i=1}^n F_i + \sum_{j=1}^{k-1} \sum_{i=2^j n+1}^{2^{j+1} n} F_i$$

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- $H^0 = 0$ and $H^1(a_1, \dots, a_{2^{k-1}n})$ is given by

$$\log E^P \left[\exp \left[\sum_{i=1}^{2^{k-1}n} f(a_i, x_{2^k n + 2i}) \right] \right]$$

- When k is large the initial term can be ignored.
- $H^0 = 0$ and $H^1(a_1, \dots, a_{2^{k-1}n})$ is given by

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- Consider now $H^2(a_1, \dots, a_{2^{k-2}n})$ given by

$$\begin{aligned} & \log E \left[\exp \left[H^1(x_{2^{k-1}n+1}, x_{2^{k-1}n+2}, \dots, x_{2^k n}) \right. \right. \\ & \quad \left. \left. + \sum_{i=1}^{2^{k-2}n} f(a_i, x_{2^{k-1}n+2i}) \right] \right] \end{aligned}$$

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