



ΚΥΚΛΟΣ ΣΕΜΙΝΑΡΙΩΝ ΣΤΑΤΙΣΤΙΚΗΣ – ΑΠΡΙΛΙΟΣ 2016

Μιχαήλ Λουλάκης
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A large deviations theorem for subexponential r.v.'s with an application to Interacting Particle Systems

ΤΕΤΑΡΤΗ 20/4/2016
13:00

**ΑΙΘΟΥΣΑ 607, 6^{ος} ΟΡΟΦΟΣ,
ΚΤΙΡΙΟ ΜΕΤΑΠΤΥΧΙΑΚΩΝ ΣΠΟΥΔΩΝ
(ΕΥΕΛΠΙΔΩΝ & ΛΕΥΚΑΔΟΣ)**

ΠΕΡΙΛΗΨΗ

We investigate the conditional distribution of a sample of subexponential random variables subject to a large deviation of their sum. In contrast to Gibbs's conditioning theorem for variables satisfying Cramer's condition, it turns out that the deviation is realised by a single variable, while the rest of the sample asymptotically retains the prior distribution. As an application we investigate the equilibrium fluctuations of the size of the largest cluster in a condensing Zero Range Process.



AUEB STATISTICS SEMINAR SERIES – APRIL 2016

Michail Loulakis

National Technical University of Athens

A large deviations theorem for subexponential r.v.'s with an application to Interacting Particle Systems

WEDNESDAY 20/4/2016

13:00

**ROOM 607, 6th FLOOR,
POSTGRADUATE STUDIES BUILDING
(EVELPIDON & LEFKADOS)**

ABSTRACT

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