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This article is about the extreme value theory in statistics. extreme value distribution; Large deviation Value Methods with Applications to Finance.
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Is a unique comprehensive collection of asymptotic methods and mathematical tools that covers a wide range of topics; Provides interesting applications of large
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Varadhan, S. R. S. (1966), Asymptotic probabilities and differential equations formula derived from large deviation statistics, A Mathematics,
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(Springer Proceedings in Mathematics & Statistics) The Shape of Asymptotic of Slowly Varying Function with Applications to Large Deviation Limit
http://www.amazon.co.uk/Prokhorov-Contemporary-Probability-Theory-Proceedings/dp/toc/3642431682

The objective of present chapter is to discuss the large deviation upper bound on a class of metric space and try Asymptotic Methods in Probability and
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(Springer Proceedings in Mathematics & Statistics), Level 1 quenched large deviation principle for random walk in Asymptotic directions in random walk
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Department of Mathematics (RiskLab), large deviation methods in statistics and information theory. Large deviation methods in finance.
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We prove a large deviation principle for a process indexed by cubes of the multidimensional integer lattice or Euclidean space, under approximate additivity and
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Robert Maier's home page My central research interest is asymptotic methods, My approach goes beyond the `large deviation principles' that others have used.
http://math.arizona.edu/~rsm/

the theory of large deviations concerns the asymptotic behaviour of remote tails of sequences of "Large Deviations for the Stochastic Shell Model
http://en.wikipedia.org/wiki/Large_deviations_theory

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