

Large Deviations for Stochastic Processes

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Errata

- On page 12, line 6, a missing ")" in " $\partial_j f(x)$ ", and a redundant ")" in " $\partial_i \partial_j f(x)$ ".
- Page 130, line -2, $\eta_n(z_n) \rightarrow yx$ should be $\eta_n(z_n) \rightarrow x$.
- In Lemma 9.16 on page 176, (9.46) must hold for all $x, p \in R^d$ with $p \neq 0$. Additionally, one must assume $H_{\dagger}^*(x, 0) < \infty$ for each $x \in R^d$.
- Page 190, the ρ^p in (9.84) should be $\dot{\rho}^p$.
- In Lemma 10.5 on page 210, (10.20) must hold for all $x, p \in R^d$ with $p \neq 0$.
- Lemma 12.2.2 on page 289 should assume Conditions 11.21.3 and 11.21.4 (not 11.34.3 and 11.34.4 which don't exist).