

**Department of Applied Mathematics and Statistics
The Johns Hopkins University**

SEMINAR

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304 Whitehead Hall
Refreshments: 3:30 p.m.
Seminar: 4:00 p.m.

SOME RECENT RESULTS IN SMALL-DEVIATION PROBABILITIES

ABSTRACT

Recent advances in the area of small-deviation probabilities are giving new insights into many interesting applications. However, unlike its large-deviations counterpart, no systematic theory (or even principle) of small deviations exists. The field, therefore, is a disparate and huge collection of techniques and ideas that have been developed to solve specific problems. I plan to give a brief (and incomplete) survey of the field today, outline a particular situation where a more complete picture seems plausible, and touch upon some recent progress in the area. This talk should be understandable to a general mathematical audience.