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known application of large deviations theory arise in thermodynamics and statistical mechanics (in connection with relating entropy with rate function). Large deviations and entropy  
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Publ., 1993 (page 5).

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"Entropy, large deviations, and statistical mechanics", Springer, 1985 (page vii).

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It has important  
applications to  
information theory and  
physics; in particular,  
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explains the origin, meaning and role of entropy. Although a subbranch of probability theory, it can be rather analytic, using for example convexity arguments, topological arguments and some variational calculus.

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