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Varadhan's theorem for capacities

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Abstract: Varadhan's integration theorem, one of the corner stones of large-deviation theory, is generalized to the context of capacities. The theorem appears valid for any integral that obeys four linearity properties. We introduce a collection of integrals that have these properties. Of one of them, known as the Choquet integral, some continuity properties are established as well.

Keywords: capacities, large deviations, Choquet integral, Varadhan's integration theorem

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