

This text takes readers in a clear and progressive format from simple to recent and advanced topics in pure and applied probability such as contraction and annealed properties of non-linear semi-groups, functional entropy inequalities, empirical process convergence, increasing propagations of chaos, central limit, and Berry Esseen type theorems as well as large deviation principles for strong topologies on path-distribution spaces. Topics also include a body of powerful branching and interacting particle methods.

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