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A different approach to the Ziv-Merhav Theorem

This talk will present an almost-sure convergence result for a slight modification of the Ziv-Merhav cross-entropy estimator introduced in Nicholas's talk. This result encompasses examples which were not covered by our latest work such as hidden-Markov measures and unraveling of repeated quantum measurements, satisfying some mild decay assumptions. Our approach is based on the study of a rescaled cumulant-generating function called the cross-entropic pressure, which makes an analogy with the study of large deviations in statistical mechanics.