

The University of Chicago
Department of Statistics
First Year PhD Presentation

WEI SU

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A New Method on Normal Approximation

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ABSTRACT

Central limit theorems for general nonadditive functions of iid random variables have been studied by various authors using a variety of techniques, among which is the well known Stein's method. However, all of them require sufficiently nice conditions. A new method has been invented by Professor Sourav Chatterjee in 2007, based on Stein's method, that goes beyond the limitation. In this presentation I will talk about the idea of the new method, as well as some application.