



A D Barbour
Louis H Y Chen

STEIN'S METHOD AND APPLICATIONS

Steins Method And Applications

A. D. Barbour, Louis Hsiao Yun Chen



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Stein's Method Persi Diaconis, Susan Holmes, 2004 These papers were presented and developed as expository talks at a summer long workshop on Stein's method at Stanford's Department of Statistics in 1998. P iii **Normal Approximation by Stein's Method** Louis H.Y. Chen, Larry Goldstein, Qi-Man Shao, 2010-10-13 Since its introduction in 1972 Stein's method has offered a completely novel way of evaluating the quality of normal approximations. Through its characterizing equation approach it is able to provide approximation error bounds in a wide variety of situations even in the presence of complicated dependence. Use of the method thus opens the door to the analysis of random phenomena arising in areas including statistics, physics and molecular biology. Though Stein's method for normal approximation is now mature the literature has so far lacked a complete self-contained treatment. This volume contains thorough coverage of the method's fundamentals, includes a large number of recent developments in both theory and applications and will help accelerate the appreciation, understanding and use of Stein's method by providing the reader with the tools needed to apply it in new situations. It addresses researchers as well as graduate students in Probability, Statistics and Combinatorics. An Introduction to Stein's Method A. D. Barbour, Louis Hsiao Yun Chen, 2005 A common theme in probability theory is the approximation of complicated probability distributions by simpler ones, the central limit theorem being a classical example. Stein's method is a tool which makes this possible in a wide variety of situations. Traditional approaches, for example using Fourier analysis, become awkward to carry

through in situations in which dependence plays an important part whereas Stein's method can often still be applied to great effect. In addition, the method delivers estimates for the error in the approximation and not just a proof of convergence. Nor is there in principle any restriction on the distribution to be approximated; it can equally well be normal or Poisson or that of the whole path of a random process, though the techniques have so far been worked out in much more detail for the classical approximation theorems. This volume of lecture notes provides a detailed introduction to the theory and application of Stein's method in a form suitable for graduate students who want to acquaint themselves with the method. It includes chapters treating normal, Poisson, and compound Poisson approximation, approximation by Poisson processes, and approximation by an arbitrary distribution, written by experts in the different fields. The lectures take the reader from the very basics of Stein's method to the limits of current knowledge.

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