

**UNIVERSITE LIBRE DE BRUXELLES
DEPARTEMENT DE MATHÉMATIQUE
INSTITUT DE RECHERCHE EN STATISTIQUE (ECARES)**

SEMINAIRE

A REVIEW OF STEIN'S METHOD OF APPROXIMATING DISTRIBUTIONS, AND SOME APPLICATIONS

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ABSTRACT

I will try to explain the basic ideas in Stein method of approximation in the normal and Poisson cases, in the presence of dependence. I will give some applications including some which I have done, with certain emphasis on questions that arose in game theory.