COLLOQUIUM

Ciprian Tudor

Université Paris 1 Panthéon-Sorbonne & Université Lille 1

Asymptotic expansion on Wiener space

Monday, April 15, 2019
10:20 AM - 11:10 AM
Refreshments 10:00 AM
C405 Wells Hall

Abstract

The recent Stein-Malliavin theory proposes an approach in terms of Malliavin Calculus to estimate the rate of convergence between probability distributions. There exists various methods to estimate the rate of convergence in limit theorems. Certain applications, especially in statistics, need a more deep understanding of such limit theorems, in particular the behavior of the sequence of densities for a sequence of random variables that converges to a Gaussian law. In this talk, we will discuss general criteria based on Malliavin Calculus to find the asymptotic expansion up to a second order term of densities.

To request an interpreter or other accommodations for people with disabilities, please call the
Department of Statistics and Probability at 517-355-9589.