## On a connection between Stein characterizations and Fisher information

Christophe Ley (Université Libre de Bruxelles)

Time Monday, Dec 5, 2011 at 14:30 Place Campus Kirchberg, room B16

We generalize the so-called density approach to Stein characterizations of probability distributions. We prove an elementary factorization property of the resulting Stein operator in terms of a generalized (standardized) score function. We use this result to connect Stein characterizations with information distances such as the generalized (standardized) Fisher information.