

**The discrete Malliavin-Stein method for normal and Poisson approximation**

**Kai Krokowski** (Ruhr-Universität Bochum)

Time **Thursday, May 12, 2016 at 16:00**

Place **Campus Kirchberg, room B23**

This talk is devoted to the normal and Poisson approximation of square integrable functionals of an infinite sequence of independent Rademacher random variables. By means of the Malliavin-Stein method, upper bounds on the Kolmogorov/total variation distance between the law of such a Rademacher functional and the standard normal/Poisson distribution are derived. In addition, concrete applications of these results are presented.