
THE WEIZMANN INSTITUTE OF SCIENCE
FACULTY OF MATHEMATICS AND COMPUTER SCIENCE
Geometric Functional Analysis and Probability Seminar

Room 155 ,Ziskind Building
on Thursday, Jan 02, 2020at 13:30

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Edgeworth expansion in Central Limit Theorem

Abstract:

It is well known that Central Limit Theorem is very effective giving a reasonable approximation for sums of a quite small number of terms. Edgeworth expansions provide a convenient way to control the error in the Central Limit Theorem. In this talk I will review some recent results on this subject related to the interface between probability and dynamics.