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Hong Kong Probability Seminar

<https://sites.google.com/site/hkprobability/>

Program

- **2:00-3:30pm: Xiao Fang (CUHK)**

An introduction to Stein's method

Abstract: Stein's method is a powerful tool for proving limit theorems along with error bounds. The method works for both normal and non-normal approximations for random variables with various dependency structures. In this talk, I will give a brief introduction to Stein's method.

- **3:30-4:00pm: Coffee break**

- **4:00-5:30pm: Jianfeng Yao (HKU)**

On central limit theorems for eigenvalue statistics of a large Wigner matrix

Abstract: In this talk, I will first review some well established central limit theorems for eigenvalues of a large Wigner matrix. The focus will then be on a CLT given in Bai and Yao (Bernoulli, 2005) with a detailed description of the main tools and steps of its proof. In the second part of the talk, I will discuss a related problem we recently studied for the adjacency matrix of a large random graph from the so-called "stochastic block model".

Date: January 26, 2018 (Friday)

Time: 2:00 - 5:30pm

Venue: Yeung Kin Man Acad Building (Academic 1),
Room Y5-305 (Yellow zone, 5th floor), City University

All are welcome