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