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Arnaud Marsiglietti (probability seminar) : Entropic Limit Theorems

mardi 30 mai 2023 09:45 (45 minutes)

In this talk, we will discuss an asymptotic behavior of entropies for sums of independent random variables that are convolved with a small continuous noise. We will also discuss an asymptotic behavior for Rényi entropies along convolutions in the central limit theorem. In particular, the problem of monotonicity is addressed under suitable moment hypotheses.

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