

61 Probability Encounters, In honour of Sergey Bobkov



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Max Fathi: Sergey's work on pointwise bounds for convolutions, and applications

Friday, June 2, 2023 11:55 AM (45 minutes)

In this talk, I will discuss a recent work of Sergey Bobkov on pointwise upper bounds for convolved probability density. In that work he shows a beautiful explicit estimate using the Cramer transform of the sum, which applies in particular to subgaussian random variables. If time allows, I will discuss some applications in the context of Stein's method and rates of convergence in the CLT, based on ongoing joint work with Murat Erdogdu, Xiao Fang and Adrian Röllin.

Presenter: FATHI, Max