

Quantitative Generalized CLT with Self-Decomposable Limiting Laws by Spectral Methods

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In this talk, I will present new stability results for non-degenerate centered self-decomposable laws with finite second moment and for non-degenerate symmetric alpha-stable laws with alpha in (1,2). These stability results are based on Stein's method and closed forms techniques.

As an application, explicit rates of convergence are obtained for several instances of the generalized CLTs.

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