

Second order Poincaré inequalities and applications to geometric functionals

jeudi 23 mars 2023 09:45 (55 minutes)

Stein's method applied to orthogonal decompositions has allowed to establish second order Poincaré inequalities for random functionals of binomial input and Poisson input. We will show how to apply these inequalities, and in particular how they enabled to show limit theorems for geometric functionals for random processes defined on the Euclidean space or a smooth manifold.

Orateur: LACHÎÈZE-REY, Raphaël (MAP5, Université de Paris)