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Normal Approximation By Steins Method
Use of the method thus opens the door to the analysis of random phenomena arising in areas including statistics, physics, and molecular biology. Though Stein's method for normal approximation is now mature, the literature has so far lacked a complete self contained treatment.

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Stein's method for normal approximations is explained, with some examples and applications. In the study of the asymptotic distribution of the sum of dependent random variables, Stein's method may ...

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along with the specializations relevant for normal and Poisson approximation. An overview of normal approximation by Stein’s method is given in Rinott and Rotar (2000). In the present paper, we give a somewhat di erent presentation: we pay greater attention on the derivation of the method and highlight a di erent concept of weak dependence.

Normal Approximation by Stein’s Method
Stein's method originated in 1972 in a paper in the Proceedings of the Sixth Berkeley Symposium. In that paper, he introduced the method in order to determine the accuracy of the normal approximation to the distribution of a sum of dependent random variables satisfying a mixing condition.

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Fang : Discretized normal approximation by Stein’s method
Stein's method is a general method in probability theory to obtain bounds on the distance between two probability distributions with respect to a probability metric.It was introduced by Charles Stein, who first published it in 1972, to obtain a bound between the distribution of a sum of -dependent sequence of random variables and a standard normal distribution in the Kolmogorov (uniform ...

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Lecture 1: Normal approximation Lecture 2: Poisson approximation and other distributions Motivation Distributional distances The Stein equation Local dependence Couplings Stein's Method for Normal Approximation Stein (1972, 1986) $Z \sim N(\mu,\sigma 2)$ if and only if for all smooth functions f, $E(Z - \mu)f(Z) = \sigma 2Ef'(Z)$.

A Short Introduction to Stein's Method
Stein's method originated in 1972 in a paper in the Proceedings of the Sixth Berkeley Symposium. In that paper, he introduced the method in order to determine the accuracy of the normal approximation to the distribution of a sum of dependent random variables satisfying a mixing condition.

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Project Euclid - mathematics and statistics online. Ann. Probab. Volume 37, Number 6 (2009), 2150-2173. Multivariate normal approximation with Stein's method of exchangeable pairs under a general linearity condition

Reinert , Röllin : Multivariate normal approximation with ...
ON STEIN'S METHOD FOR MULTIVARIATE NORMAL APPROXIMATION 3 After [16] was posted, [2] underwent significant revisions, largely to change the metrics which were used on the space of probability measures on Rk and Ck. As mentioned above, Stein's method works most naturally to compare measures by using (usually smooth) classes of test functions.