CLT-related large deviation bounds
based on Stein’s method

Martin Raič*
University of Ljubljana

Abstract

Large deviation estimates are derived for sums of random variables with certain dependence structures. Our results cover local dependence (including $U$-statistics and Nash equilibria), finite population statistics and random graphs. The argument is based on Stein’s method, but with a novel modification of Stein’s equation inspired by the Cramér transform.

Keywords: Large deviations; Central limit theorem; Random graphs; Local dependence; Finite population statistics

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* Postal address: Faculty of Mathematics and Physics
Jadranska 19
SI–1000 Ljubljana
Slovenia
* Email address: martin.raic@fmf.uni-lj.si