TOPICS IN TWO-SAMPLE TESTING

A DISSERTATION SUBMITTED TO THE DEPARTMENT OF STATISTICS AND THE COMMITTEE ON GRADUATE STUDIES OF STANFORD UNIVERSITY IN PARTIAL FULFILLMENT OF THE REQUIREMENTS FOR THE DEGREE OF DOCTOR OF PHILOSOPHY

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Contents

1	Stein's method		1	
	1.1	Approximate computation of expectations		1

Chapter 1

Stein's method

In this chapter we present an introduction to Stein's method of exchangeable pairs which we use to prove the core theoretical result of this thesis: a rate of convergence bound for the randomization distribution.

1.1 Approximate computation of expectations