

ENTROPIC CENTRAL LIMIT THEOREMS ON A GAUSSIAN SPACE

IVAN NOURDIN

Following [1], I will describe some new results concerning normal approximations on a Gaussian space. In particular, I will show how one can use tools from information theory (differential entropy, de Bruijn's identity) in order to study the asymptotic behaviour of smooth functionals of Gaussian fields.

REFERENCES

- [1] I. Nourdin, G. Peccati and Y. Swan (2013): Entropy and the fourth moment phenomenon, preprint