QUADRATIC TRANSPORTATION COST IN THE CENTRAL LIMIT THEOREM FOR REAL-VALUED STATIONARY DEPENDENT SEQUENCES

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In this talk, we give estimates of the quadratic transportation cost in the conditional central limit theorem for partial sums of real-valued random variables associated to a weakly dependent stationary sequence for a large class of dependent sequences. The main result states that the quadratic transportation cost is O (1/n) under suitable conditions on the dependence coefficients. Joint work with J. Dedecker and F. Merlevède.