

# On some Applications of Stein's Method

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## Abstract

The aim of this note is to give an application of Stein's method for a class of distributions by the type  $\mathcal{L}(\sum_{k \geq 1} c_k Po(\lambda_k))$ . For these distributions we give the adequate Stein equation and Stein operator. Also, we obtain an estimation of error bounds of approximation for these distribution type.

**Key words and phrases:** Stein's method, compound Poisson, Levy distribution, distributional approximation.

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