## Contents

1 Introduction 7

2 Preliminaries 11
   2.1 Discrete Malliavin calculus 11
   2.2 Stein’s method for normal approximation 34
   2.3 The Chen-Stein method 35

3 Normal approximation 37
   3.1 Main results 37
      3.1.1 Univariate normal approximation 37
      3.1.2 Multivariate normal approximation 46
   3.2 Discrete multiple stochastic integrals of fixed order 60
   3.3 Necessary condition for discrete stochastic double integrals 74
   3.4 Sums of discrete stochastic single and double integrals 81
   3.5 Vectors of discrete multiple stochastic integrals 87
   3.6 Applications I 95
      3.6.1 Discrete multiple stochastic integrals over sparse sets 95
      3.6.2 Infinite weighted 2-runs 106
      3.6.3 Vectors of traces of powers of Bernoulli random matrices 113
   3.7 Second order Poincaré inequality 118
   3.8 Applications II 130
      3.8.1 Triangle count in the Erdős-Rényi random graph 130
      3.8.2 Vertex degree counts in the Erdős-Rényi random graph 141
      3.8.3 Percolation on trees 147

4 Poisson approximation 153
   4.1 Main results 153
   4.2 Discrete multiple stochastic integrals of fixed order 157
   4.3 Second order Poincaré inequality 165

Bibliography 169