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Comment

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This beautiful exposition leaves little room for quibbles. Still, if forced to raise some issue, I suspect my best shot is to point out that, despite its power, the Chen–Stein method is not omnipotent. In fact, there are simple problems where one might suspect that a Poisson law lurks below the surface, yet the hooks provided by the Chen–Stein method leave us without a catch.

Consider a simple random walk $S_n = X_1 + X_2 + \cdots + X_n$ in $\mathbf{R}^2$ where the X_i are iid. To make life as

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