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Abstract. We study the asymptotic behaviour of a sequence of random variables satisfying the central limit theorem

$$\left| \frac{1}{\sqrt{n}} \sum_{i=1}^n (X_i - \mu) \right| \xrightarrow{d} N(0, \sigma^2) \text{ as } n \rightarrow \infty$$

where $\{X_i\}_{i=1}^n$ are independent and identically distributed.

Let μ_n be the mean of the distribution of X_i and σ_n^2 be the variance.

Then

$$\begin{aligned} \mu_n &= \mu + o_p(1) \\ \sigma_n^2 &= \sigma^2 + o_p(1) \end{aligned}$$

where $o_p(1)$ denotes a random variable that converges to 0 in probability as $n \rightarrow \infty$.

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Then, we show that μ_n and σ_n^2 converge to μ and σ^2 respectively, and we also show that the asymptotic distribution of μ_n and σ_n^2 is normal.

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Keywords: Central limit theorem, asymptotic normality, convergence in probability, convergence in distribution, asymptotic variance, asymptotic mean.

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Mathematics Subject Classification:

60F05, 60F10, 60F15, 60F20, 60F25, 60F30, 60F35, 60F40, 60F45, 60F50, 60F55, 60F60, 60F65, 60F70, 60F75, 60F80, 60F85, 60F90, 60G10, 60G15, 60G20, 60G25, 60G30, 60G35, 60G40, 60G45, 60G50, 60G55, 60G60, 60G65, 60G70, 60G75, 60G80, 60G85, 60G90, 60H10, 60H15, 60H20, 60H25, 60H30, 60H35, 60H40, 60H45, 60H50, 60H55, 60H60, 60H65, 60H70, 60H75, 60H80, 60H85, 60H90, 60I10, 60I15, 60I20, 60I25, 60I30, 60I35, 60I40, 60I45, 60I50, 60I55, 60I60, 60I65, 60I70, 60I75, 60I80, 60I85, 60I90, 60J10, 60J15, 60J20, 60J25, 60J30, 60J35, 60J40, 60J45, 60J50, 60J55, 60J60, 60J65, 60J70, 60J75, 60J80, 60J85, 60J90, 60K10, 60K15, 60K20, 60K25, 60K30, 60K35, 60K40, 60K45, 60K50, 60K55, 60K60, 60K65, 60K70, 60K75, 60K80, 60K85, 60K90, 60L10, 60L15, 60L20, 60L25, 60L30, 60L35, 60L40, 60L45, 60L50, 60L55, 60L60, 60L65, 60L70, 60L75, 60L80, 60L85, 60L90, 60M10, 60M15, 60M20, 60M25, 60M30, 60M35, 60M40, 60M45, 60M50, 60M55, 60M60, 60M65, 60M70, 60M75, 60M80, 60M85, 60M90, 60N10, 60N15, 60N20, 60N25, 60N30, 60N35, 60N40, 60N45, 60N50, 60N55, 60N60, 60N65, 60N70, 60N75, 60N80, 60N85, 60N90, 60P10, 60P15, 60P20, 60P25, 60P30, 60P35, 60P40, 60P45, 60P50, 60P55, 60P60, 60P65, 60P70, 60P75, 60P80, 60P85, 60P90, 60Q10, 60Q15, 60Q20, 60Q25, 60Q30, 60Q35, 60Q40, 60Q45, 60Q50, 60Q55, 60Q60, 60Q65, 60Q70, 60Q75, 60Q80, 60Q85, 60Q90, 60R10, 60R15, 60R20, 60R25, 60R30, 60R35, 60R40, 60R45, 60R50, 60R55, 60R60, 60R65, 60R70, 60R75, 60R80, 60R85, 60R90, 60S10, 60S15, 60S20, 60S25, 60S30, 60S35, 60S40, 60S45, 60S50, 60S55, 60S60, 60S65, 60S70, 60S75, 60S80, 60S85, 60S90, 60T10, 60T15, 60T20, 60T25, 60T30, 60T35, 60T40, 60T45, 60T50, 60T55, 60T60, 60T65, 60T70, 60T75, 60T80, 60T85, 60T90, 60U10, 60U15, 60U20, 60U25, 60U30, 60U35, 60U40, 60U45, 60U50, 60U55, 60U60, 60U65, 60U70, 60U75, 60U80, 60U85, 60U90, 60V10, 60V15, 60V20, 60V25, 60V30, 60V35, 60V40, 60V45, 60V50, 60V55, 60V60, 60V65, 60V70, 60V75, 60V80, 60V85, 60V90, 60W10, 60W15, 60W20, 60W25, 60W30, 60W35, 60W40, 60W45, 60W50, 60W55, 60W60, 60W65, 60W70, 60W75, 60W80, 60W85, 60W90, 60X10, 60X15, 60X20, 60X25, 60X30, 60X35, 60X40, 60X45, 60X50, 60X55, 60X60, 60X65, 60X70, 60X75, 60X80, 60X85, 60X90, 60Y10, 60Y15, 60Y20, 60Y25, 60Y30, 60Y35, 60Y40, 60Y45, 60Y50, 60Y55, 60Y60, 60Y65, 60Y70, 60Y75, 60Y80, 60Y85, 60Y90, 60Z10, 60Z15, 60Z20, 60Z25, 60Z30, 60Z35, 60Z40, 60Z45, 60Z50, 60Z55, 60Z60, 60Z65, 60Z70, 60Z75, 60Z80, 60Z85, 60Z90

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