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Central limit theorem for Hölder processes on \mathbb{R}^m -unit cube

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Abstract: We consider a sequence of stochastic processes $(X_n(\mathbf{t}), \mathbf{t} \in [0, 1]^m)$ with continuous trajectories and we show conditions for the tightness of the sequence in the Hölder space with a parameter γ .

Keywords: Hölder space, tightness, weak convergence

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