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Nota di contenuto	Frontmatter -- Contents -- 1. Weak convergence of stochastic processes -- 2. Weak convergence in metric spaces -- 3. Weak convergence on $C[0, 1]$ and $D[0, \infty)$ -- 4. Central limit theorem for semi-martingales and applications -- 5. Central limit theorems for dependent random variables -- 6. Empirical process -- Bibliography
Sommario/riassunto	The purpose of this book is to present results on the subject of weak convergence in function spaces to study invariance principles in statistical applications to dependent random variables, U-statistics, censor data analysis. Different techniques, formerly available only in a broad range of literature, are for the first time presented here in a self-contained fashion. Contents:Weak convergence of stochastic processesWeak convergence in metric spacesWeak convergence on $C[0, 1]$ and $D[0, \infty)$ Central limit theorem for semi-martingales and applicationsCentral limit theorems for dependent random variablesEmpirical processBibliography