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CENTRAL LIMIT THEOREM IN THE SPACE OF CONTINUOUS FUNCTIONS IN THE CASE OF CONVERGENCE TO A STABLE DISTRIBUTION

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In this article we study weak convergence of distributions of normed sums of independent random fields with an arbitrary compact parametric set to a nondegenerate stable distribution in the corresponding Banach space of continuous functions. We present new entropy conditions for the parametric set which provide this convergence.

Key words and phrases: Pisier functional, entropy weak convergence, stable distribution, nonasymptotic estimate.

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