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$h(T_n) = h(\frac{1}{n}) + (T_n)h(\frac{1}{n}) + 1/2 (T_n)^2 h''(\frac{1}{n}) + R_n$ , where  $R_n \rightarrow 0$  in probability as  $T_n \rightarrow 0$ , or, since  $h'(0) = 0$ ,  $h(T_n) \approx h(0) + 1/2 (T_n)^2 h''(0) + R_n$ . In view of (8.14), the distribution of  $[n(T_n)]^2$  tends to a nondegenerate limit distribution, namely (after division by  $n^2$ ) to a  $\chi^2$ -distribution with 1 degree of freedom, and hence.

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