PROBABILITY
AND
MATHEMATICAL STATISTICS
Vol. 14, Fasc. 2 (1993), pp. 287–312

CENTRAL LIMIT THEOREMS ON NILPOTENT LIE GROUPS

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Abstract: The Lindeberg theorem is derived on stratified nilpotent Lie groups; that is a normal convergence theorem for a triangular system of probability measures in case of bounded (homogeneous) moments of second order. By using necessary and sufficient conditions for convergence of convolution semigroups of probability measures on Lie groups a Lindeberg-Feller theorem is proved on the Heisenberg group.

2000 AMS Mathematics Subject Classification: Primary: -; Secondary: -; **Key words and phrases:** -

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