

**ON THE RATE OF CONVERGENCE IN NON-CENTRAL ASYMPTOTICS
OF THE HERMITE VARIATIONS OF FRACTIONAL BROWNIAN SHEET**

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Abstract: The Hermite variations of the anisotropic fractional Brownian sheet enjoy similar behaviour to that for the fractional Brownian motion: central (convergence to a normal distribution) or non-central (convergence to a Hermite-type distribution). In this note, we investigate the rate of convergence in the non-central case.

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