WEAK CONVERGENCE TO THE ROSENBLATT SHEET

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Abstract: In this talk, we study the problem of the approximation in law of the Rosenblatt sheet. We prove the convergence in law of three families of process to the Rosenblatt sheet: the first one is martingale differences, the second one constructed from a Poisson process in the plane and the third one is the random walks. This is a joint work with Litan Yan, Xiuwei Yin, Dongjin Zhu