

A Very Important Econometrics Paper

Frank Diebold, Frank DiTraglia
Frank Schorfheide
University College, Bermuda

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Abstract

In this paper, we prove that the central limit theorem is a lie. Not only is it a lie, but it's a filthy lie.

1 Introduction

You may have been told that the central limit theorem is the crowning glory of probability theory. Whoever said that was exaggerating.