

Billingsley: $P_n \Rightarrow P$ and $P D_n = 0 \Rightarrow P_n h^{-1} \Rightarrow P h^{-1}$

Will apply this to distributions $P_n \equiv \bar{X}_n, P \equiv \bar{X}_0$
 $= P \bar{X}_n^{-1}$

want to show $h(\bar{X}_n) \xrightarrow{d} h(\bar{X}_0)$, so write.

$$\int_{\omega \in C} (h \circ \bar{X}_n)(\omega) dP(\omega) = \int_{\omega' \in D} h(\omega') d(P \bar{X}_n^{-1})(\omega')$$

$$\xrightarrow{*} \int_{\omega' \in D} h(\omega') d(P \bar{X}_0^{-1})(\omega')$$

$$= \int_{\omega \in C} (h \circ \bar{X}_0)(\omega) dP(\omega).$$

so $h(\bar{X}_n) \xrightarrow{d} h(\bar{X}_0)$, where at $*$ we use Billingsley,

i.e. $P \bar{X}_0^{-1} D_n = 0$.

$$\bar{X}_0 D_n = 0.$$