By Donsker's invariance principle,

$$I(\overline{m}_{i\Delta}^{n} : i=0, \cdots n) \Rightarrow W$$

where $I(\cdot)$ means linear interpolation.

Note that

$$\left\{ I\left(m_{i\Delta}^{n}\right)(t)\right\} = \left\{\sigma I\left(\overline{m}_{i\Delta}^{n}\right)(t) + \mu t + O\left(\tfrac{1}{\sqrt{n}}\right)\right\}$$

$$\underset{\Xi_0}{} \Rightarrow \left\{\mu t + \sigma W_t : t \in [0,T]\right\}$$

$$I\left(S_{i\Delta}^{n}\right) = I\left(\exp\left(m_{i\Delta}^{n}\right)\right) \Rightarrow \left\{\exp\left(\mu t + \sigma W_t\right) : t \leq T\right\}$$

$$= S.$$