

\Rightarrow

(2)

$$P(X(t/\sqrt{v}) = X)$$

$$B(B_0) B$$

$$P\left(\sup_{t \in B(h)} \left| X(t/\sqrt{v}) - X(0) - \frac{1}{2} t^T \frac{\nabla^2 X(0)}{v} t \right| > \varepsilon \right)$$

need to justify the ill here

(M^v)

$$= P\left(\sup_{t \in B(h)} \left| \varepsilon(t/\sqrt{v}) + K(t/\sqrt{v}) \right| > \varepsilon \right)$$

(μ^v)

$\rightarrow 0$

$$\approx \mathbb{E}$$

$$\approx \mathbb{E}\left[\mathbb{1}[B] \mu(\cdot) \right] + o(v^D)$$

$$\mathbb{E} = \mathbb{E}\left[\mathbb{1}[B] \lim_{\varepsilon \rightarrow 0} N_\varepsilon \mathbb{1}[B]\right]$$

$$\leq \lim_{\varepsilon \rightarrow 0} \mathbb{E}[N_\varepsilon \mathbb{1}[B]]$$