

$$\sum_{i=1}^n a_n(i) b_n(Y_{ni})$$

Read
Anderson's
Blog!

Lindeberg says this

$$\text{Var}(a_n(i) b_n(Y_{ni}))$$

\mathbb{E}

a_n, b_n fixed sequences
i.e. only randomness
is in the
permutation!

$$\mathbb{E}[a_n(i) b_n(Y_{ni})]$$

$$= \frac{1}{n} \sum_{i=1}^n \frac{1}{n} \sum_{j=1}^n a_n(i) b_n(j)$$

actually
can be $\frac{1}{n}$!

$$(14) = \max_i \frac{(a_n(i) - \bar{a}_n)^2}{\frac{1}{n} \sum (a_n(i) - \bar{a}_n)^2}$$

So if $\max_i (a_n(i) - \bar{a}_n)^2 \leq K$
then indeed this
converges to zero!