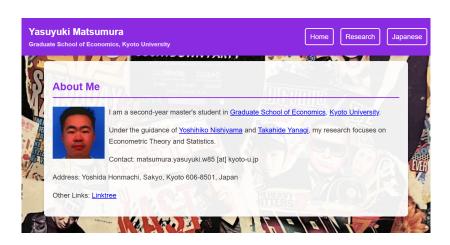
Empirical Process Theory

Hansen (2022) Probability and Statistics for Economists

Yasuyuki Matsumura (Kyoto University)

Last Updated: April 14, 2025

https://yasu0704xx.github.io



Introduction

Framework

Glivenko-Cantelli Theorem

Packing, Covering, and Bracketing Numbers

Uniform Law of Large Numbers

Functional Central Limit Theory

Conditions for Asymptotic Equicontinuity

Donsker's Theorem