1038-60-135   **Juan Carlos Escanciano*** (`jescanci@indiana.edu`), 100 S. Woodlawn, Wylie Hall, Indiana Universi, Bloomington, IN 47405. *Weak Convergence of the Standard Empirical Process of Stationary Sequences.* Preliminary report.

This article studies the weak convergence of the classical standard empirical process of stationary and ergodic time series under weak dependence conditions. The weak convergence to a Gaussian process is established under mild regularity conditions on the serial dependence of the process and smoothness of the conditional distributions. Our results complement and improve existing results in the literature. The method of proof is based on a martingale approximation of the standard empirical process. (Received February 05, 2008)