

998-60-143

Joel Zinn* (jzinn@math.tamu.edu), College Station, TX 77843, and **Shahar Mendelson** (shahar.mendelson@anu.edu.au). *An empirical central limit theorem for pre-Gaussian classes of functions.*

Given a pre-Gaussian class of functions, $\mathcal{F} \subseteq \mathcal{L}_2(S, P)$, with associated Gaussian $\{G_f\}_{f \in \mathcal{F}}$, we find a sequence of functions, $\phi_n : \mathcal{L}_2(S, P) \rightarrow \mathcal{L}_2(S, P)$, such that $\{\frac{1}{\sqrt{n}} \sum_{j=1}^n (\phi_n(f)(X_j) - Pf)\}_{f \in \mathcal{F}}$ converges to $\{G_f\}_{f \in \mathcal{F}}$ in $\mathcal{L}_\infty(\mathcal{F})$. (Received February 23, 2004)