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$h(T_n) = h(\theta) + (T_n - \theta)^2 h''(\theta) + \frac{1}{2} (T_n - \theta)^2 [h''(\theta) + R_n]$, where $R_n \rightarrow 0$ in probability as $T_n \rightarrow \theta$, or, since $h'(\theta) = 0$, $h(T_n) - h(\theta) = \frac{1}{2} (T_n - \theta)^2 [h''(\theta) + R_n]$. In view of (8.14), the distribution of $[n(T_n - \theta)]^2$ tends to a nondegenerate limit distribution, namely (after division by σ^2) to a χ^2 -distribution with 1 degree of freedom, and hence.

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