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$$h(T_n) = h(\bar{x}) + (T_n - \bar{x})h'(\bar{x}) + \frac{1}{2} (T_n - \bar{x})^2 h''(\bar{x}) + \dots$$

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$(T_n - \theta)^2 [h(\theta) + R_n]$, where $R_n \rightarrow 0$ in probability as $T_n \rightarrow \theta$, or, since $h(\theta) = 0$,

$$h(T_n) - h(\theta) = 1/2 (8.19)$$

$(T_n - \theta)^2 [h(\theta) + R_n]$. In view of (8.14), the distribution of $[\sqrt{n}(T_n - \theta)]^2$ 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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