



A Central Limit Theorem for a sequence of Brownian motions in the unit sphere in \mathbb{R}^n

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(Submitted on 16 Jul 2011 ([v1](#)), last revised 29 Nov 2011 (this version, v3))

We use a Stochastic Differential Equation satisfied by Brownian motion taking values in the unit sphere $S_{n-1} \subset \mathbb{R}^n$ and we obtain a Central Limit Theorem for a sequence of such Brownian motions. We also generalize the results to the case of the n -dimensional Ornstein-Uhlenbeck processes.

Subjects: **Probability (math.PR)**

Cite as: **arXiv:1107.3230 [math.PR]**

(or **arXiv:1107.3230v3 [math.PR]** for this version)

Submission history

From: Stavros Vakeroudis [[view email](#)]

[\[v1\]](#) Sat, 16 Jul 2011 12:59:18 GMT (8kb)

[\[v2\]](#) Wed, 16 Nov 2011 14:28:22 GMT (8kb)

[\[v3\]](#) Tue, 29 Nov 2011 14:40:52 GMT (8kb)

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