

Weak Convergence to Ocone Martingales: a Remark

Giovanni Peccati, *Universite Pierre et Marie Curie, France*

Abstract

We show, by a simple counterexample, that the main result in a recent paper by H. Van Zanten [Electronic Communications in Probability 7 (2002), 215-222] is false. We eventually point out the origin of the error.

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