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#### USED ABBREVIATIONS:

ad( $\cdot$ ): = as to the proof of ( $\cdot$ ):

a.e. = almost everywhere

CLT = Central Limit Theorem

df = distribution function

fidis = finite dimensional distributions

GCC = Glivenko-Cantelli class

$\xrightarrow{L^1}$  = convergence in the mean

$\xrightarrow{P}$  = convergence in probability

$\mathbb{P}$ -a.s. =  $\mathbb{P}$ -almost surely

$\text{rest}_A f$  = restriction of  $f$  on  $A$

r.h.s. = right hand side

SLLN = Strong Law of Large Numbers

w.r.t. = with respect to

VCC = Vapnik-Chervonenkis class