Wang, Can; Zhang, Yuyang  
Uniform asymptotic normality of multivariate distribution. (Chinese. English summary)  
Zbl 07404421  

Summary: In this paper, the conditions of uniform asymptotic normality of $t$-multivariate distribution are discussed, the Kullback-Leibler distance between them is estimated by inequality method, and the expression of the Kullback-Leibler distance is given. Finally, the uniform asymptotic normality of the $t$-distribution is verified by simulation.

MSC:  
62E20 Asymptotic distribution theory in statistics  
62H10 Multivariate distribution of statistics

Keywords:  
multivariate $t$-distribution; Kullback Leibler distance; uniform asymptotic normality