1046-60-146 **Richard C. Bradley*** (bradleyr@indiana.edu), Department of Mathematics, Indiana University, Bloomington, IN 47405, and **Alexander R. Pruss** (Alexander_Pruss@baylor.edu), Department of Philosophy, Baylor University, One Bear Place #97273, Waco, TX 76798-7273. *A strictly stationary, N-tuplewise independent counterexample to the central limit theorem.*

For any given integer $N \geq 2$, there exists a strictly stationary sequence $(X_k, k \in \mathbf{Z})$ of random variables with the following properties: (i) the random variable X_0 is uniformly distributed on the interval $[-3^{1/2}, 3^{1/2}]$ (and hence $EX_0 = 0$ and $EX_0^2 = 1$); (ii) for every choice of N distinct integers $k(1), k(2), \ldots, k(N)$, the random variables $X_{k(1)}, X_{k(2)}, \ldots, X_{k(N)}$ are independent; (iii) the random variables $|X_k|, k \in \mathbf{Z}$ are independent; and (iv) for every infinite set $Q \subset \mathbf{N}$, there exist an infinite set $T \subset Q$ and a nondegenerate, non-normal probability measure μ on $\mathbf{R}$ such that $(X_1 + X_2 + \cdots + X_n)/n^{1/2}$ converges to μ in distribution as $n \to \infty$, $n \in T$. This example is a modification of a somewhat similar, nonstationary, N-tuplewise independent, identically distributed counterexample in Pruss [PTRF 111 (1998) 323-332]. It complements the strictly stationary, pairwise independent counterexamples in Janson [Stochastics 23 (1988) 439-448], and the strictly stationary, triplewise independent counterexamples developed in Bradley [PTRF 81 (1989) 1-10 and Rocky Mountain J. Math. 37 (2007) 25-44]. (Received August 06, 2008)