Delta (δ) Method Dreaming

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Once upon a time late in December
there happended something, I'll always remember

In Advanced Econometrics my Prof introduced
the δ method, which made me confused

He talked about consistence and standard normality
but I myself couldn't relate that to reality

He mentioned Σ, parameters and derivations
which we'd need for applications involving variance calculations

I read Hayashi, Hamilton and Greene in despair
but did not find the answer, isn't that quite unfair!?

At X'mas eve I hadn't yet got the idea
and went to bed this night with fear

Even trying hard I couldn't find sleep
the question 'bout δ was simply to deep

And suddenly, in the night's very middle
there happened something, which solved the riddle

My dreams turned to δ and sequence $\{x\}$
which is normal with Σ, I know by reflex

Plugging $\hat{b}$ into $a(\cdot)$, that was our task
but what happens to the variance?, poor students ask

And then in my dream it all became clear
and was delivered at last from the δ method fear

When I finally seized my Prof's suggestion
and applied the method to exactly that question

Big A times Σ times big A of b prime
here comes the new variance, neat and sublime

So what this piece of poetry means
the best way to study, is listen to dreams!!