Let $X_1, X_2, \ldots, X_n$ be a sequence of independent and identically distributed random variables with $E[X_i] = \mu$ and $\text{Var}[X_i] = \sigma^2 < \infty$, and let

$$S_n = \frac{1}{n} \sum_{i=1}^{n} X_i \tag{1}$$

denote their mean. Then as n approaches infinity, the random variables $\sqrt{n}(S_n - \mu)$ converge in distribution to a normal $N(0, \sigma^2)$.