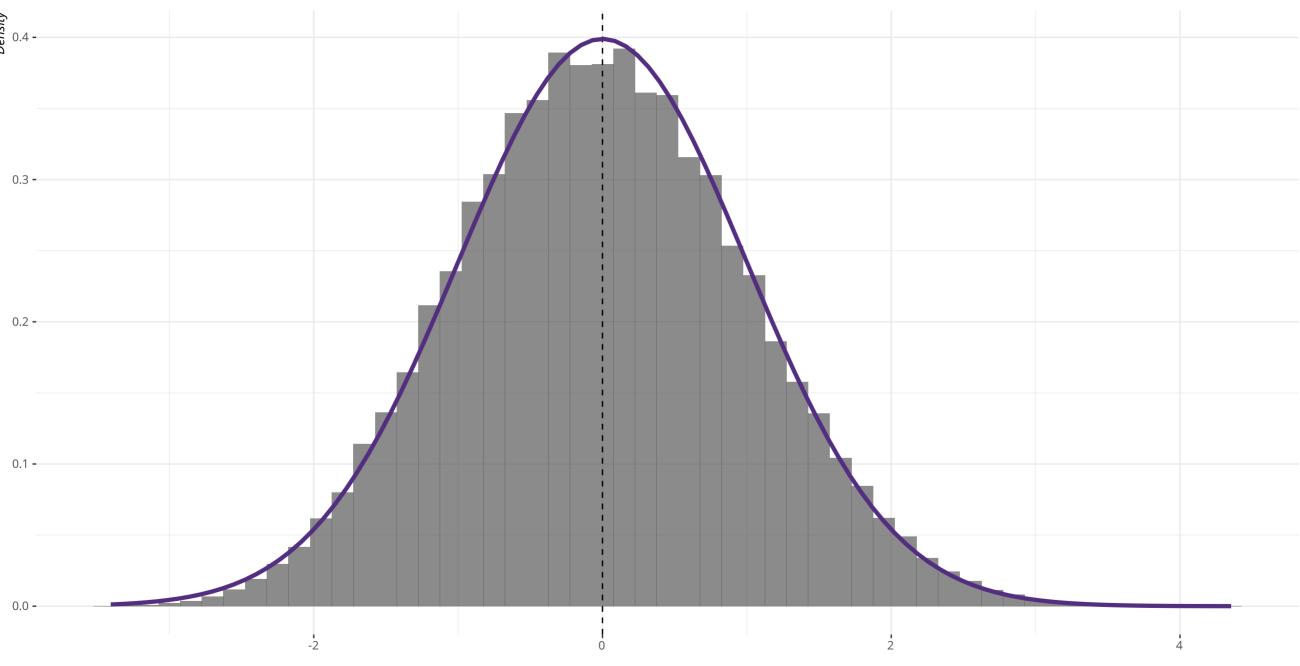
The Distribution of 1,000,000 Sample Means, Each of Size 10

Notice the distribution is normal and the mean of sample means converges on the known population mean (vertical line).



Sample Mean (Standardized)

Data: Simulated data for a population of 250,000 where mean = 42.42 and standard deviation = 38.84. Histograms are admittedly a bit clunky here because the choice of bin width may be misleading, but this is at least honest.