

1 Serif

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$$\Pr\left(\frac{X_1 + \dots + X_n}{\sqrt{n}} \leq v\right) \rightarrow N(v) := \int_{-\infty}^v \frac{e^{-t^2/2}}{\sqrt{2}} dt \quad \text{as } n \rightarrow \infty,$$

or, equivalently, letting $S_n := \sum_{k=1}^n X_k$,

$$\mathbb{E}f\left(S_n/\sqrt{n}\right) \rightarrow \int_{-\infty}^{\infty} f(t) \frac{e^{-t^2/2}}{\sqrt{2}} dt \quad \text{as } n \rightarrow \infty, \text{ for every } f \in \text{bC}(\mathbb{R}).$$

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