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Outline

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Readable Mathematics 42 ✦ A LaTeX Example

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

$$S_n = \frac{X_1 + X_2 + \cdots + X_n}{n} = \frac{1}{n} \sum_{i}^{n} X_i$$

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