Exercise 1

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Lecture Sequence due Dec 15, 2022 07:30 +08 Completed

Exercise 1-1

1/1 point (graded)

Suppose we have an experiment. We toss a coin m times. Each time we collect results from a sample of size n and compute this sample's mean μ_i and standard deviation σ_i. This experiment has an underlying distribution with mean μ and standard deviation σ.

Which of the following does the Central Limit Theorem (CLT) guarantee (for large enough n and m):

- [x] The sample means will be approximately normally distributed.
- [x] The sample means will have a mean close to the mean of the original distribution μ.
- [x] The sample means will have a variance close to the variance of the original distribution divided by the sample size $\frac{(\sigma)^2}{n}$.

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