The Law of Large Numbers:

$$\lim_{n \to \infty} P\left(\left|\bar{X}_n - \mu\right| > \epsilon\right) = 0$$

Where:

- \bar{X}_n is the sample mean.
- μ is the population mean.
- ϵ is any positive number.
- ullet n is the number of trials.
- ullet P denotes the probability.