

`n<-3` #Let's look at the distribution of the sum of 3 independent uniform(0,1) r.v.'s. You can increase the value of n and see what happens when you run the code. As n increases, what would you expect the shape of the sum of the r.v.'s to look like?

```
sample.size<-n
```

```
nsim<-10000
```

 #You can also increase this number. It represents the number of simulations.

```
s<-rep(0,nsim)
```

 #We initialize the vector of sums, and then start the loop.

```
for (i in 1:nsim) {
```

```
  s[i]<-sum(runif(sample.size))
```

```
}
```

```
hist(s,freq=F)
```

 #create a histogram of the sum of n independent uniform(0,1) r.v.'s.

Now, input this R code and generate the sampling distribution of  $\bar{Y}$  for sample size  $n = 10, 100$ , and  $1000$ . Generate 10000 sample means. Then, maybe generate 100,000 sample means.

Let's start with  $\theta = 5$

Using R-code

```
theta<-5
```

 #You can change this value also if you like.

```
n<- 10
```

 #then try changing this to 100, then 1000, and then 10000

```
sample.size<-n
```

```
nsim<-10000
```

 #change this value as well and see what happens. It represents the number of simulations

```
ybar<-rep(0,nsim)
```

 #we are initializing the vector of sample means.

```
#Now we start a loop to get R to fill in the vector, ybar.
```

```
for (i in 1:nsim){
```

```
  ybar[i]<-mean(rexp(sample.size,1/theta))
```

```
}
```

```
hist(ybar,freq=F)
```

 #plot the histogram of y-bar values. What shape do you expect this distribution to have for larger sample sizes (values of n).