Distribution of the simulated means
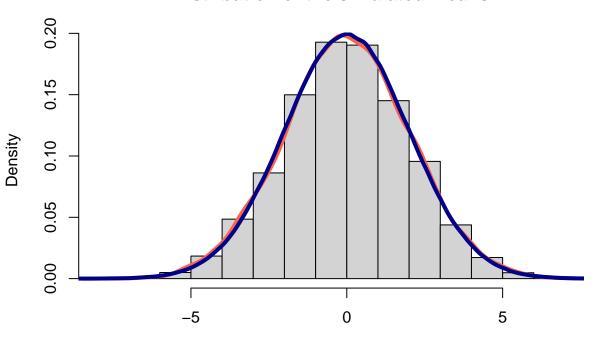
Density

Simulated means (rescaled by sqrt(T))