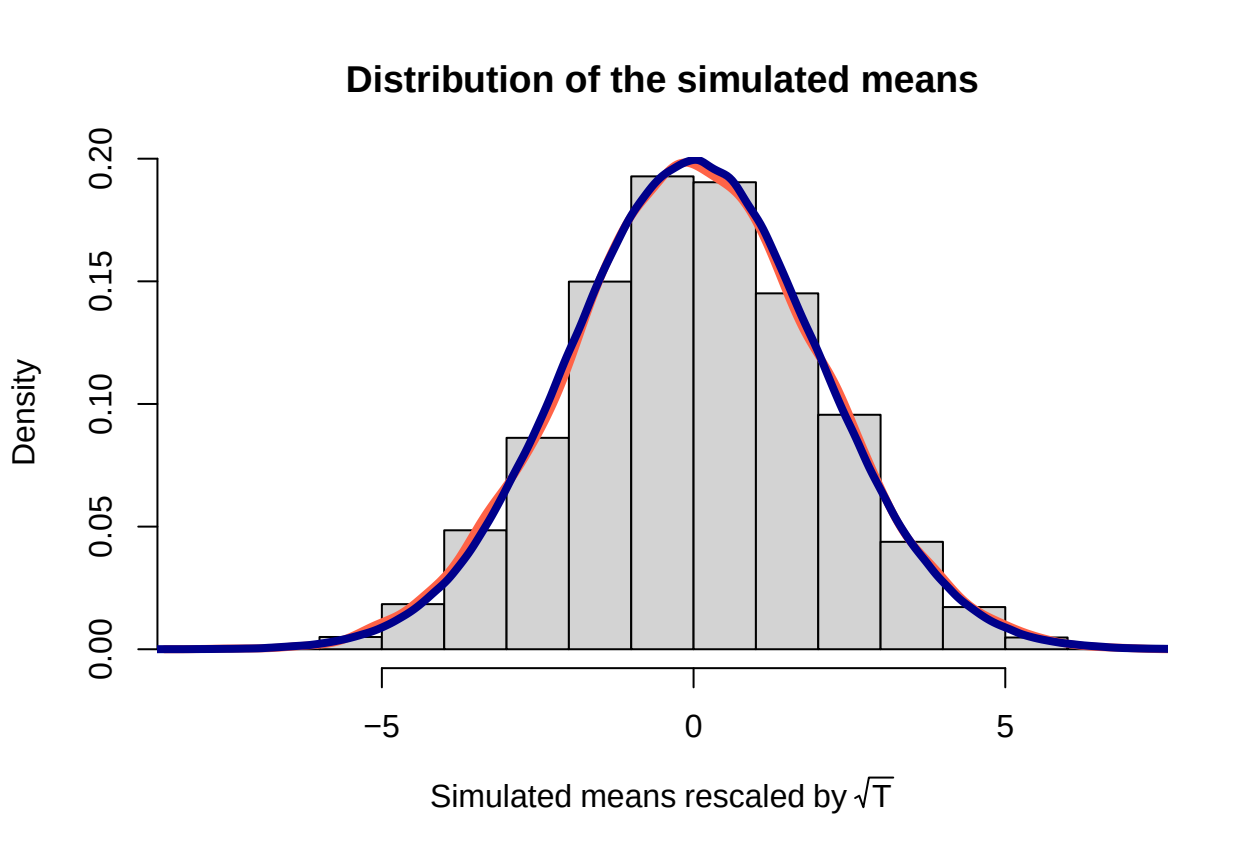
Distribution of the simulated means
Density
0.00
0.05
0.10
0.15
0.20
−5
0
5
Simulated means rescaled by √T