

The central limit theorem states that if we take the sum of  $N$  random variables, as  $N \rightarrow \infty$  the distribution of the sums will be approximately a normal distribution. We can see this through the experiments that we conducted. The first experiment was to simulate flipping a fair coin  $n$  times. We sum up all of the coin flips, associating 1 with heads and 0 with tails to get our data. We run this experiment 1000 times and then graph the data. All of these are graphed and compared to a normal curve for the data as well. We noticed as we increase  $n$ , the histogram begins to resemble a bell curve shape. This is what central limit theorem states and we can see it. Looking at the histograms, we can see that when  $n = 10$  the resulting graph is similar to a bell curve but still has a lot of data that is outside it. As we increase  $n$  to eventually 80, it can be seen that the graph is almost perfectly inline with a bell curve. The second experiment we ran was simulating rolling a dice. We took the sum of  $n$  dice rolls, associating the value on the die with the value being summed. We also ran this experiment 1000 times. Similar to the coin experiment, we noticed that as  $n$  increased in value, the resulting graph was more similar to a bell curve shape. We ran each of these experiments 4 times with  $n = 10$ ,  $n = 20$ ,  $n = 40$  and  $n = 80$ . If we allowed for  $n$  to growth without bound, then we would see an even better graph that holds tighter to the normal distribution.









