The larger the sample the more representative it is of the population it is drawn from. Here is a N = 5 million sample from the standard normal distribution.

```
> set.seed(1234)
> dist <- rnorm(5000000, 0, 1)</pre>
> hist(dist, breaks = 1000)
                                                        Histogram of dist
                                         Frequency
                                            10000
                                            5000
                                                          -2
                                                                      2
                                                                0
                                                               dist
```

 In the standard normal distribution, 95% of the data is contained with 1.96 standard deviations either side of the mean.

