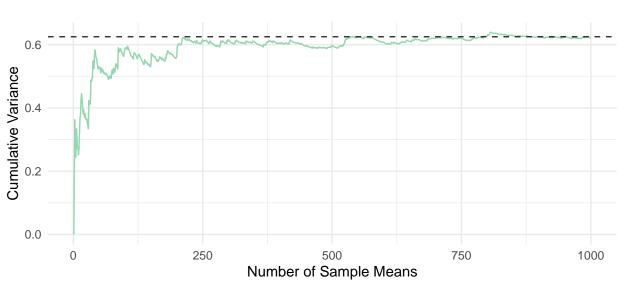
Figure 4

Cumulative Variance of Sample Means.

Cumulative Variance of Sample Means
Expected Variance of Sampling Mean



The cumulative variance of i.i.d. sample means, converges to the theoretical variance of the sampling mean, as the number of the observed means increases.