

Final Review

Andrew Wang

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1 Law of Large Numbers

Definition. X_n *converges in probability* to X if for any $\varepsilon > 0$,

$$\lim_{n \rightarrow \infty} \mathbb{P}(|X_n - X| \geq \varepsilon) = 0$$

denoted by $X_n \xrightarrow{p} X$.