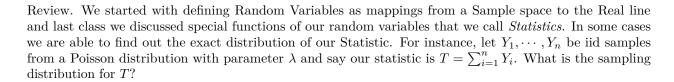
Lsn19

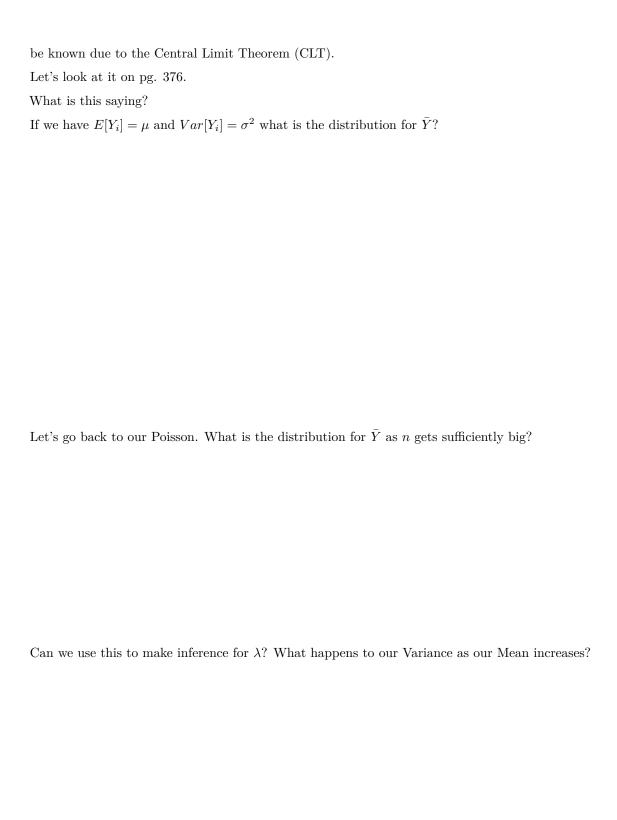
Clark

Admin



However, is this really a useful statistic if we want to make inference for λ ? In general, we want our statistics to give us information about some parameter of interest and one statistic that is often helpful is $\bar{Y} = n^{-1} \sum_{i=1}^{n} Y_i$. However, knowing the sampling distribution of \bar{Y} may not be entirely obvious. Let's try to do it for Poisson.

While the exact sampling distribution may be unknown, as it turns out the $limiting\ distribution$ for \bar{Y} may



Proof of CLT:

Review