

$$\frac{\bar{x} - \mu}{(s/\sqrt{n})} \rightarrow T = \frac{Z}{\sqrt{V/r}}$$

$$Z \sim N(0, 1)$$

$$V \sim \chi^2(r)$$

$$Z \perp V$$

T has pdf

$$f(x) = \frac{\Gamma(\frac{r+1}{2})}{\Gamma(\frac{r}{2})\sqrt{\pi r}} \left(1 + \frac{x^2}{r}\right)^{-\frac{(r+1)}{2}} \quad x \in (-\infty, \infty)$$

$$\text{If } r > 1, E[T] = 0.$$

$$\text{If } r > 2, \text{var}(T) = \frac{r}{r-2}$$

$$\lim_{r \rightarrow \infty} T = Z$$

When  $r$  is (large) - ? so

$$T \approx Z$$