



FIGURE 10.5

Central limit theorem. Histograms of the distribution of \bar{X}_n for different starting distributions of the X_j (indicated by the rows) and increasing values of n (indicated by the columns). Each histogram is based on 10,000 simulated values of \bar{X}_n . Regardless of the starting distribution of the X_j , the distribution of \bar{X}_n approaches a Normal distribution as n grows.