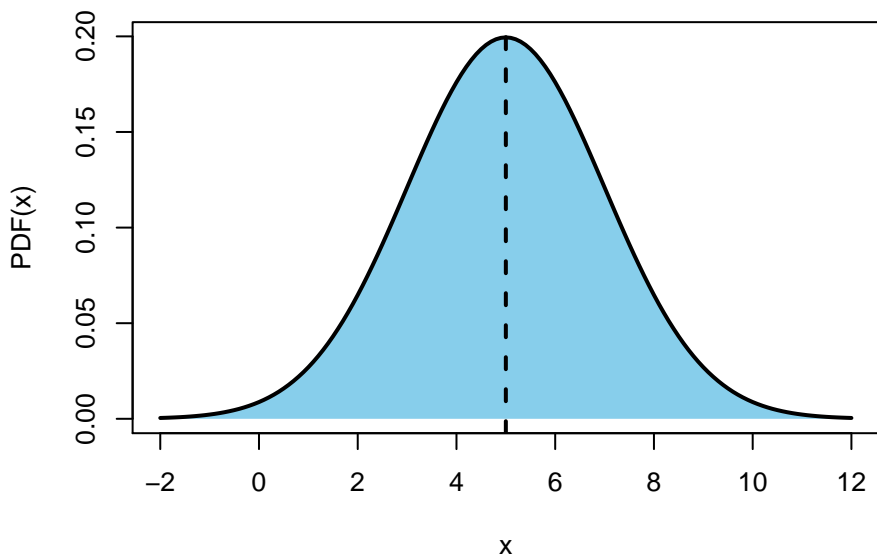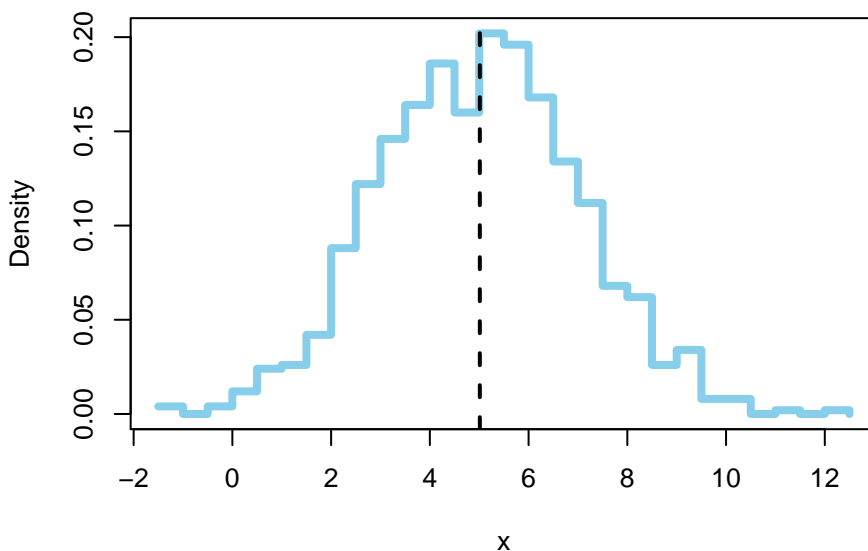# Standard error of the mean of a Normal distribution
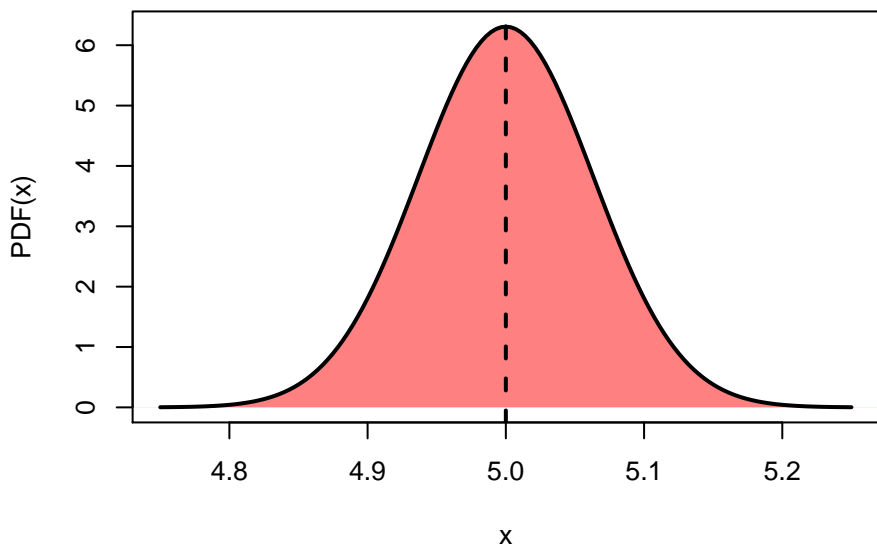


Generating distribution: Normal(μ=5, σ=2)

Sample (N=1000) from Normal(μ=5, σ=2)

Theoretical standard error: Normal(μ=5, σ=2/√1000)

Bootstrap estimate of standard error