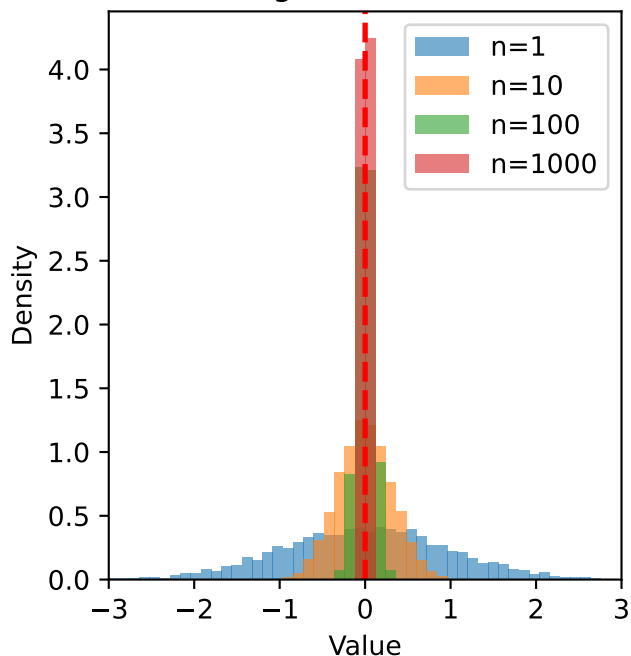
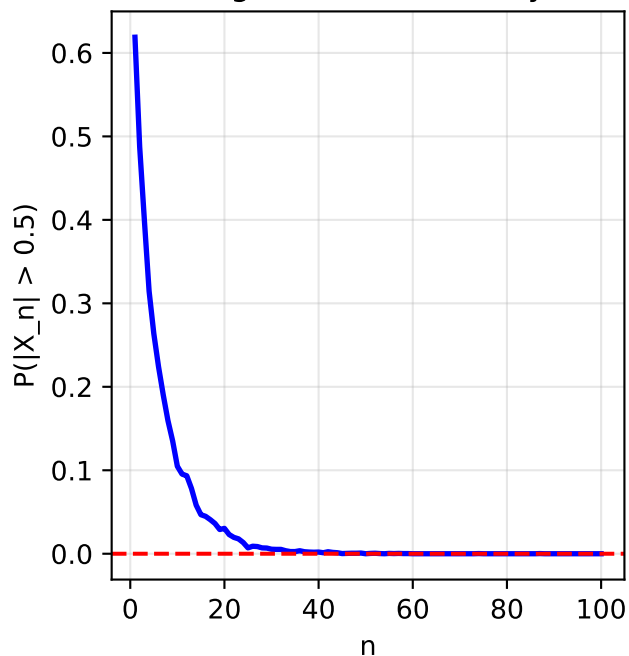


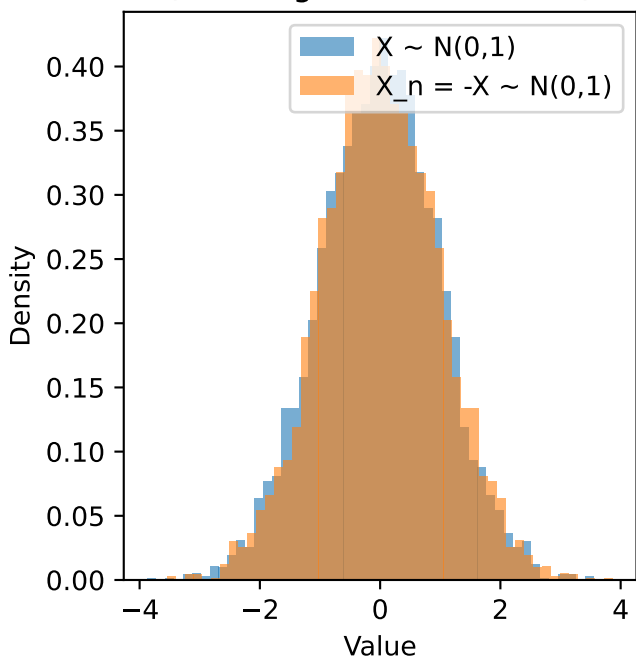
Case 1: $N(0, 1/n) \rightarrow 0$
(Converges in both senses)



Convergence in Probability to 0



Case 2: Same distribution
(Converges in distribution)



But NOT convergence in probability!
 $|X_n - X|$ doesn't concentrate at 0

