Assignment 1 – simulating central limit theorem

- Define 'M' random variables with uniform distribution.

- Pick one value for each variable.

- Find mean.

- Repeat experiment for 10 times.

- Plot 1.

  - does your plot vary with more repetitions of the experiment?

- Vary the value of 'M' from 1 to 10.

- Plot 2.

  - does your plot vary with variation in 'M'? What about larger values of 'M'?

- Now vary the distribution of the variables and repeat the experiment.

  - Is the resulting plot consistent with central limit theorem?