10000 simulations with 4 positive and 3 negative i.i.d. Tr(0,w,2w) weights 0.4 Test statistic for normality: r(x S y) Chi-square(2) = 9.607 [0.0082]N(1.0325,1.0885) 0.35 0.3 17% 0.25 Density 0.2 0.15 0.1 0.05 0 -3 -2 -1 2 3 5

r(x S y)