

Summary of Tableau 11, Part 1

The fabulous limit laws

Chebyshev's enduring inequality, the magisterial law of large numbers

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Random sample

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✦ Independence.

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- ✧ Independence.
- ✧ The subtlety of bias.

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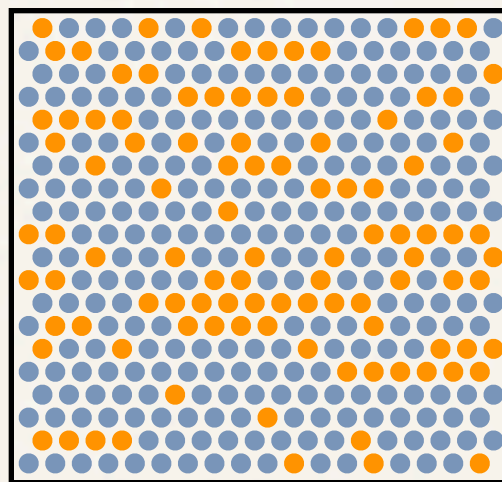
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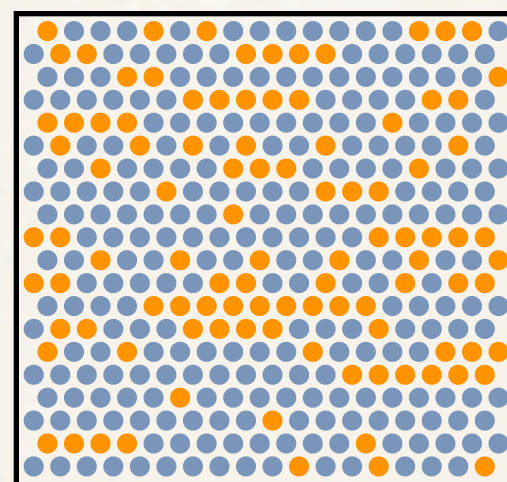
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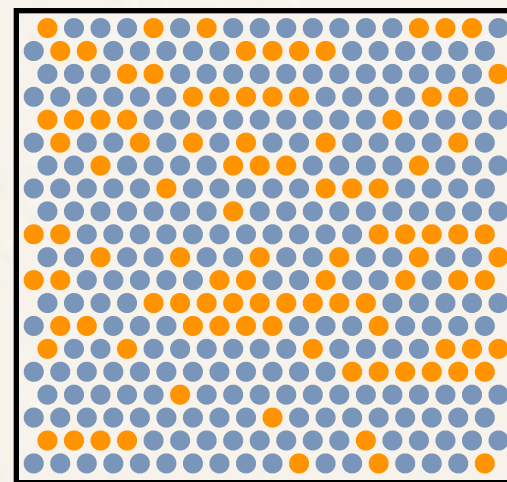
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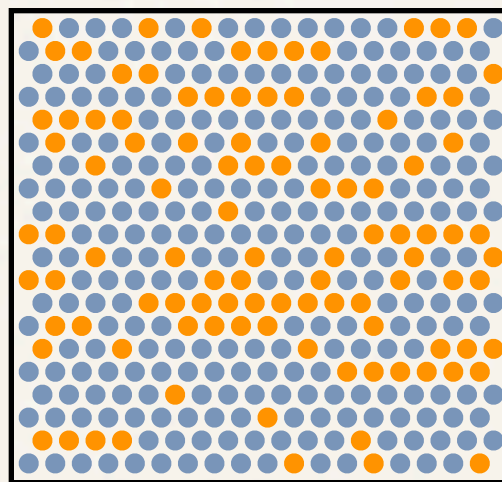
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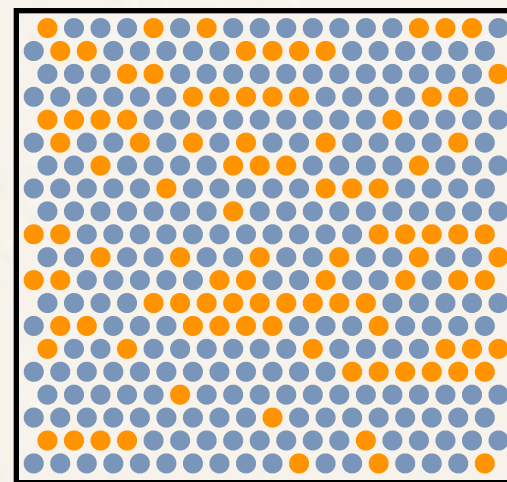
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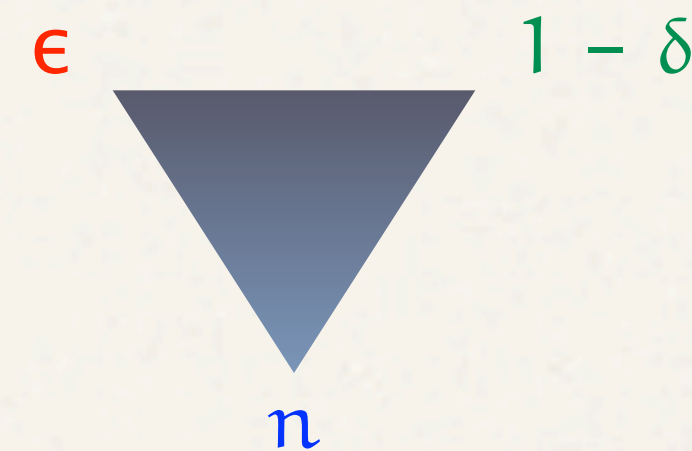


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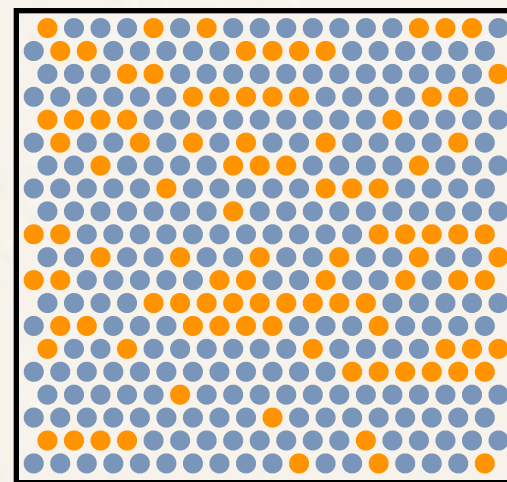
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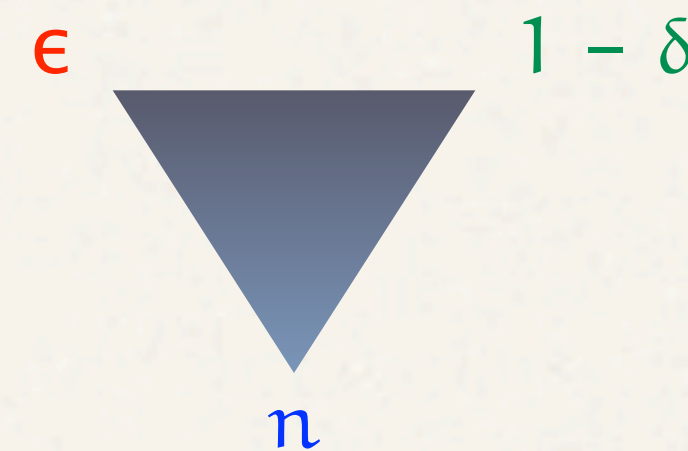


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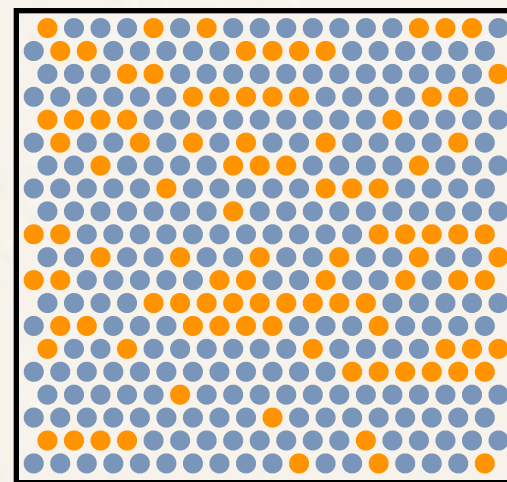
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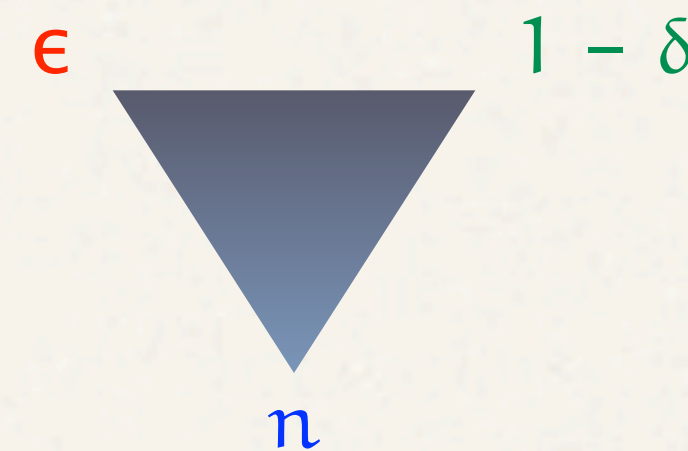


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Chebyshev's inequality, the law of large numbers

$$\mathbf{P}\left\{\left|\frac{S_n}{n} - p\right| > \epsilon\right\} \leq \frac{1}{4n\epsilon^2} \rightarrow 0 \quad (n \rightarrow \infty)$$

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 - ✧ A doubling of sample size for a given confidence.