$\overline{X} \sim N(\mu, \sigma/\sqrt{n})$
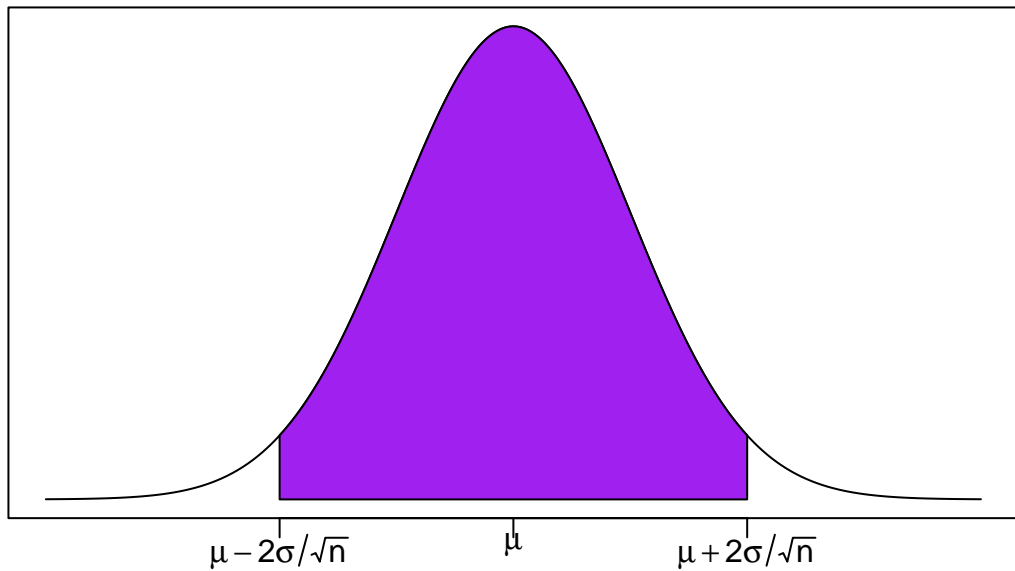
Density

Sample Mean Values

$\mu - 2\sigma/\sqrt{n}$ μ $\mu + 2\sigma/\sqrt{n}$