

Central Limit Theorem Verification

n=100 variables, M=2000 trials

Experimental: $\mu=50.036$, $\sigma=2.872$
Theoretical: $\mu=50.000$, $\sigma=2.887$
Git commit: 5e18ef0c

Experimental Data
Theoretical Normal Distribution

Probability Density

0.14
0.12
0.10
0.08
0.06
0.04
0.02
0.00

40.0 42.5 45.0 47.5 50.0 52.5 55.0 57.5 60.0

Sum of Random Variables

