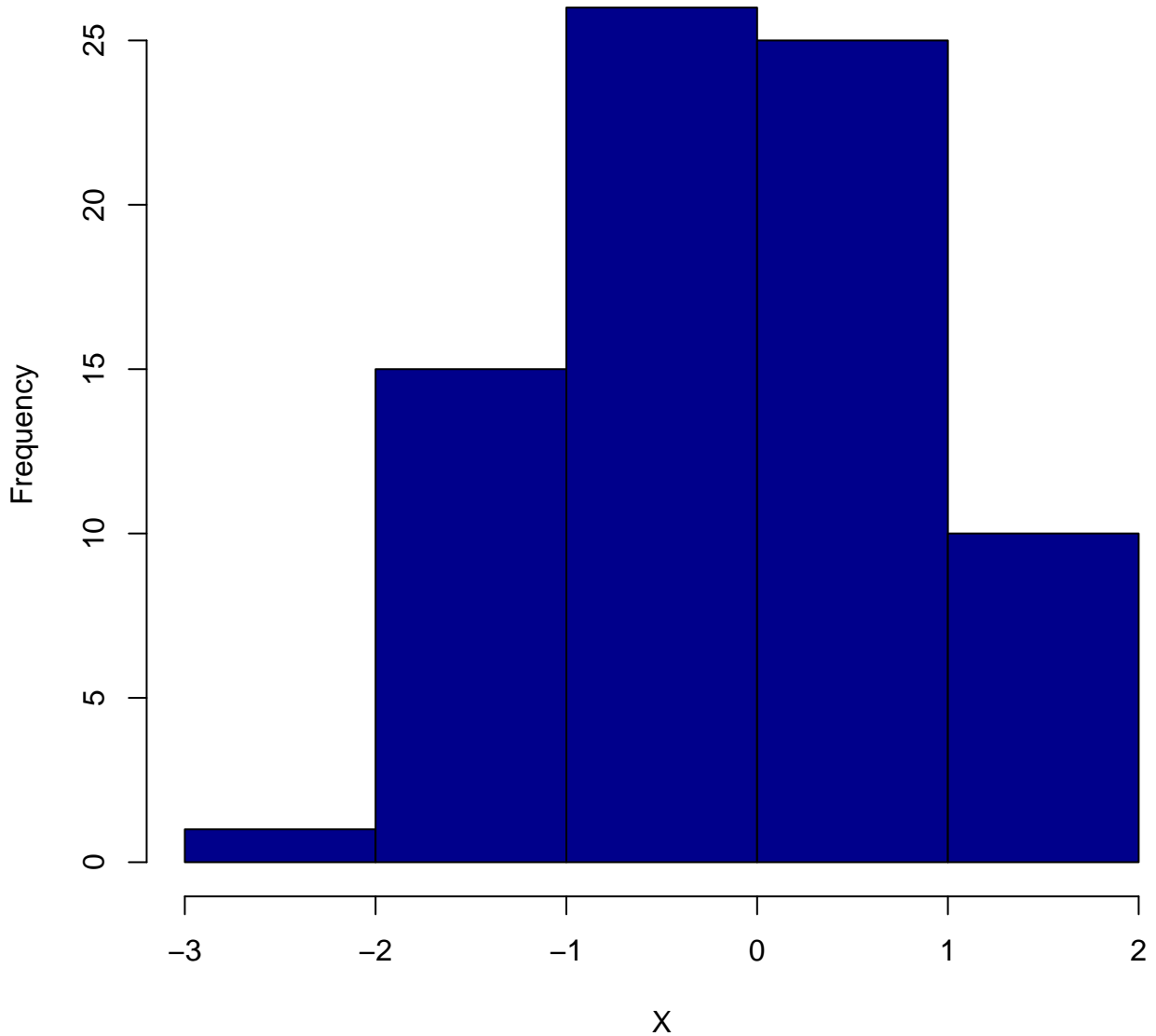**Normal Distribution(Z1) for n = 100**
Mean = −0.146397481849491
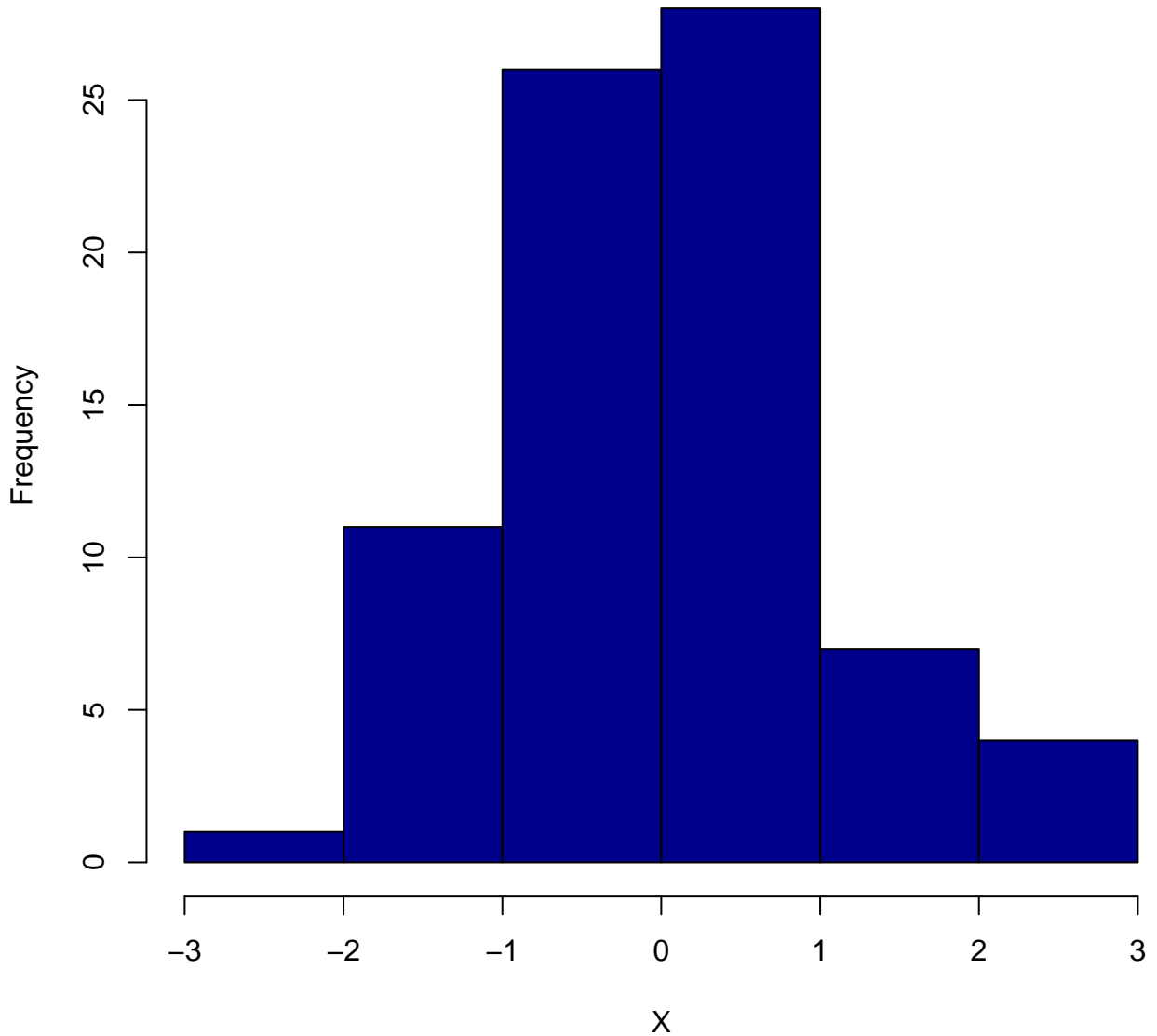**Variance = 0.847124965135574**

Normal Distribution(Z2) for n = 100
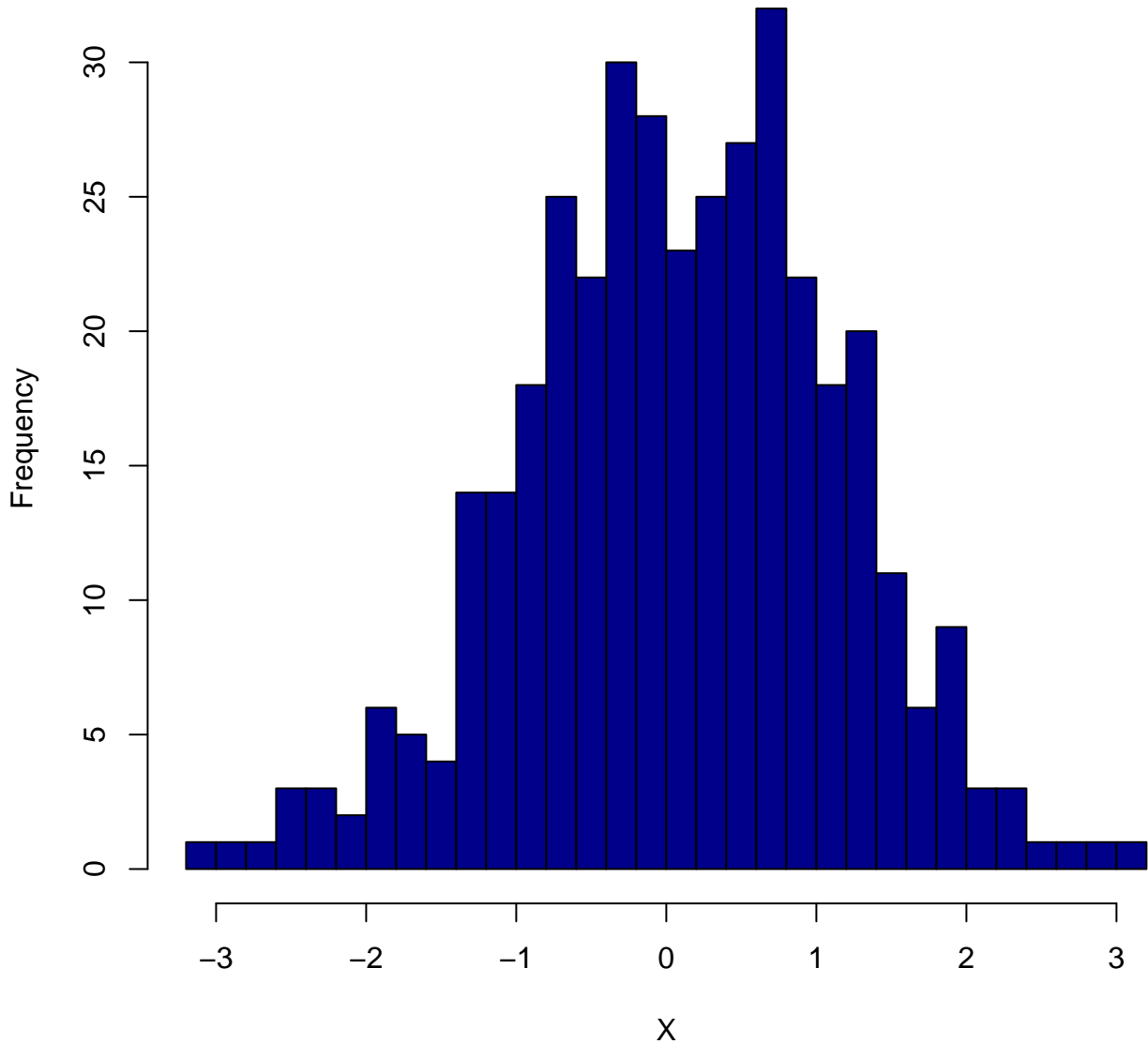**Mean = 0.0143498568530231**
Variance = 0.986782813052112

Normal Distribution(Z1) for n = 500
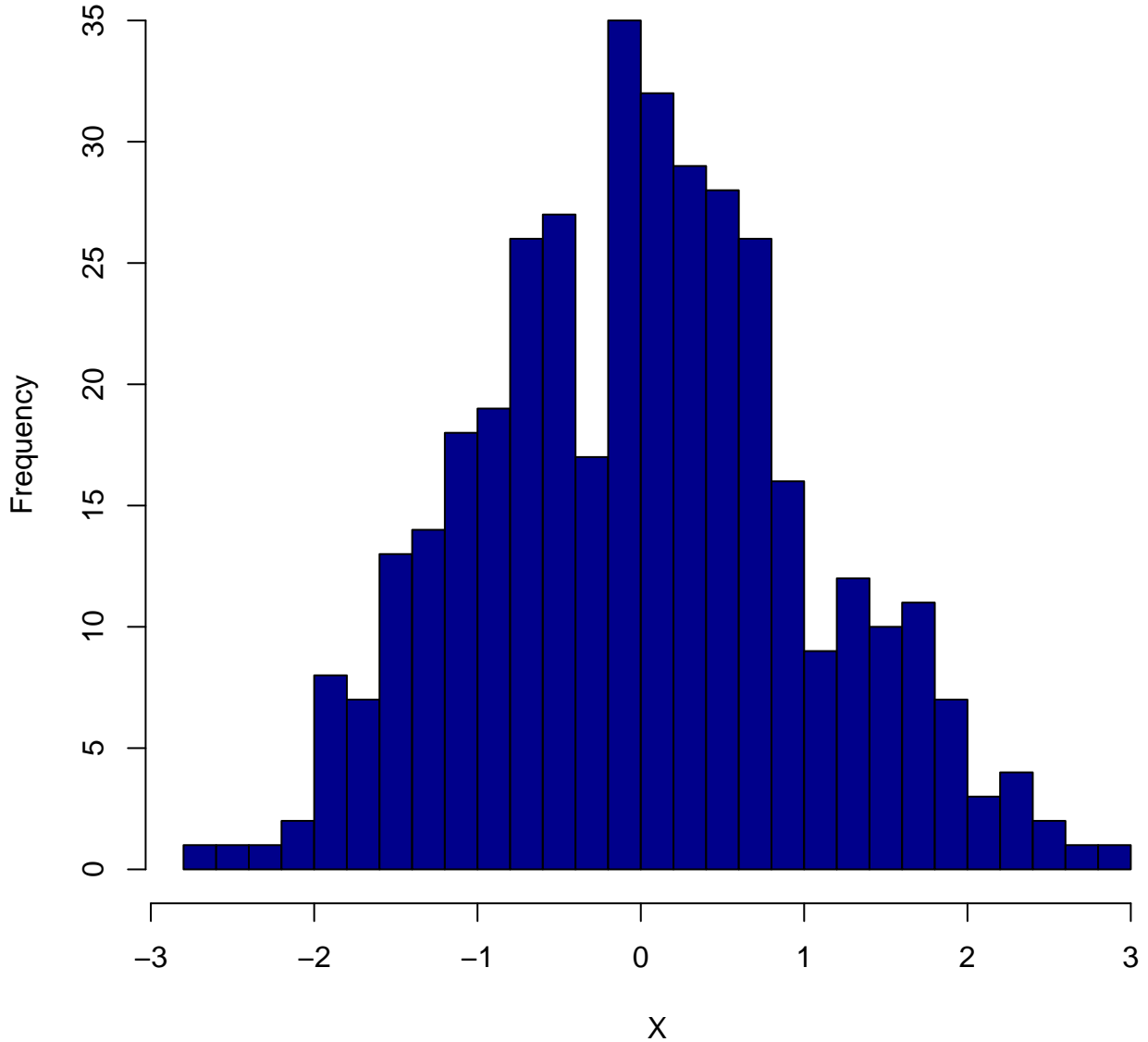**Mean = 0.0870517619138029**
Variance = 1.09488554543866

Normal Distribution(Z2) for n = 500
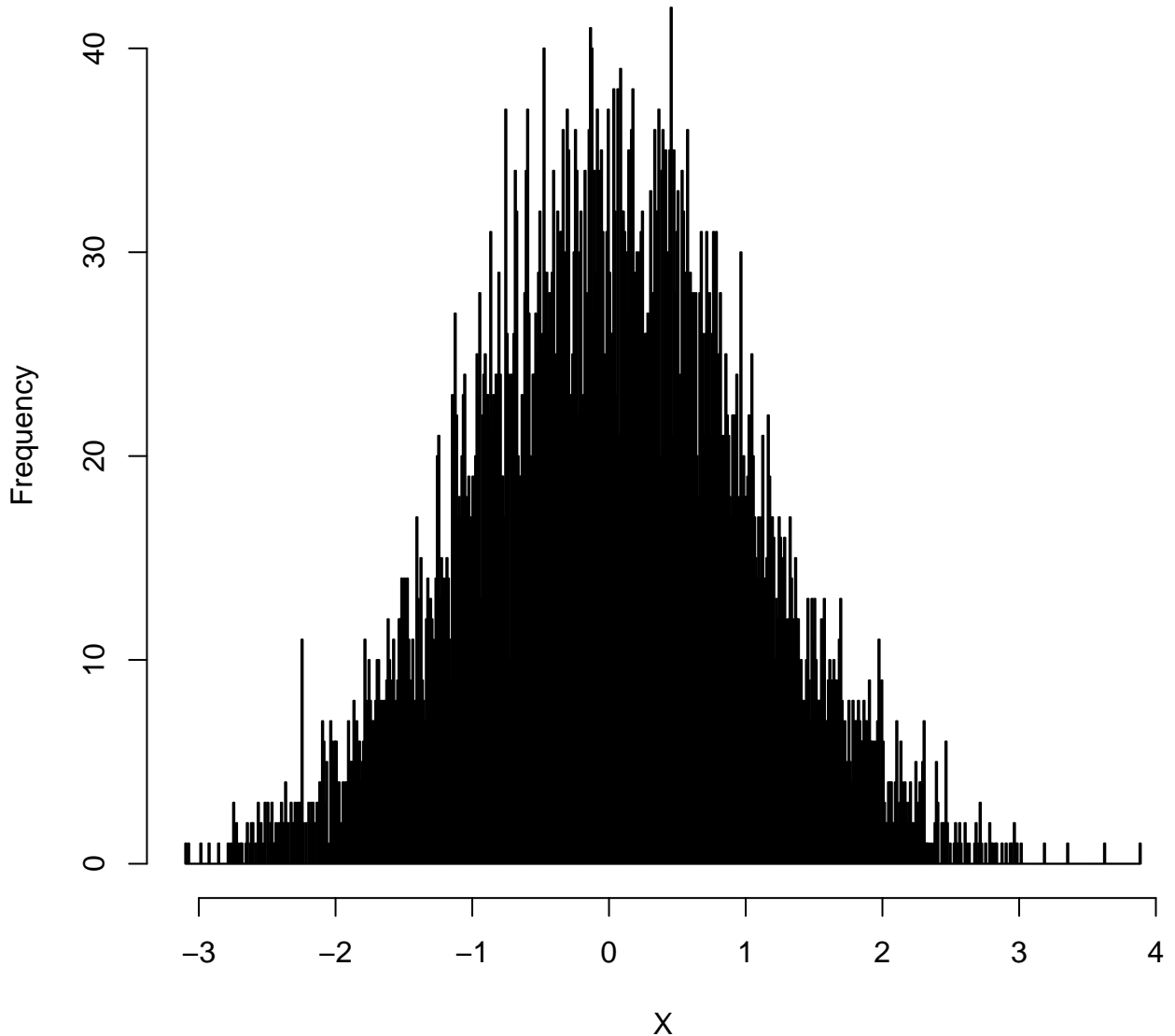**Mean = 0.0131636900491016**
Variance = 1.0548938502568

Normal Distribution(Z1) for n = 10000
Mean = 0.0123796899379728
Variance = 0.984450848204041

Normal Distribution(Z2) for n = 10000
Mean = 0.00481502657518918
Variance = 1.04089919310256