Discussion about linear regression with non-normally distributed response/dependent variable

<http://www.talkstats.com/showthread.php/21460-Linear-regression-with-non-normal-data>

We get the "for larger sample sizes" part from the asympototic normality of OLS estimates of the regression coefficients: [http://en.wikipedia.org/wiki/Proofs\_...c\_normality\_of](http://en.wikipedia.org/wiki/Proofs_involving_ordinary_least_squares#Consistency_and_asymptotic_normality_of)  
  
Since the OLS estimate is the same as the maximum likelihood estimate in the case of regression you can also use the asymptotic normality of the MLEs if you want.  
  
The part about not requiring normality of the predictors comes from the fact that we don't require any assumptions about the distribution of the predictor when deriving the distribution of the parameter estimates. It's literally just something that we don't require to derive the theory - so there really isn't a proof that we don't need the predictors to be normally distributed other than the fact that we don't need the predictors to be normally distributed to derive all of the properties of the estimates.