

# MATH 201 (SUMMER 2023, SESH A2)

LECTURE 18 : 06 / 15 / 23

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LECTURES:  
9:00 AM - 11:15 AM (ET)  
M, T, W, R

COURSE

WEB PAGE

<https://people.math.rochester.edu/grads/asahay/summer2023/math201/index.html>

ALL PHOTOS TAKEN  
FROM TEXTBOOK

## ANNOUNCEMENTS

- ① UPCOMING DEADLINES :
- (i) HW 8 - TODAY
  - (ii) WW 9 - SAT
  - (iii) WW 10 - TUES
  - (iv) HW 9, HW 10\* - WED
- \* : EXTRA CREDIT

② CLASS ON T, JUNE 20th MAY BE FLIPPED.

③ PLEASE KEEP VIDEOS ON, IF POSSIBLE !

§ 9.2 LAW OF LARGE NUMBERS

(GENERAL CASE)

RECALL:

IF  $X_1, X_2, \dots$

$\sim \text{Ber}(p)$

i.i.d. INDEPENDENT AND IDENTICALLY DISTRIBUTION

$[S_n \sim \text{Bin}(n, p)]$

$S_n = X_1 + X_2 + \dots + X_n$

WHAT IF REPLACED BY OTHER DIST.?

THEN FOR ANY  $\epsilon > 0$ , FIXED

$\lim_{n \rightarrow \infty} P \left( \left| \frac{S_n}{n} - p \right| < \epsilon \right) = 1$   
THEORETICAL FRACTION OF SUCCESS.  
OBSERVED FRACTION OF SUCCESS.

[WEAK L.L.N. FOR BINOMIAL DISTRIBUTION]

NOW

$$S_n = X_1 + X_2 + \dots + X_n$$

OBSERVED AVERAGE  $\rightarrow \bar{X}_n = \frac{S_n}{n}$

$X_j$  i.i.d.,

$$\mu = E[X_j] < \infty$$
$$\sigma^2 = \text{Var}[X_j] < \infty$$

THEORETICAL  $\rightarrow E[X_1] = E[\bar{X}_n] = \mu$   
AVG.

$$\bar{X}_n \rightarrow \mu \quad (\text{w/ PROB } \underline{1} \text{ AS } n \rightarrow \infty)$$

**Theorem 9.9.** (Law of large numbers with finite variance) Suppose that we have i.i.d. random variables  $X_1, X_2, X_3, \dots$  with finite mean  $E[X_1] = \mu$  and finite variance  $\text{Var}(X_1) = \sigma^2$ . Let  $S_n = X_1 + \dots + X_n$ . Then for any fixed  $\varepsilon > 0$  we have

$$\lim_{n \rightarrow \infty} P\left(\left|\frac{S_n}{n} - \mu\right| < \varepsilon\right) = 1. \quad (9.4)$$

$\downarrow$   
 $\bar{X}_n$

Pf.

NEED TO BOUND

$$P\left(\left|\frac{S_n}{n} - \mu\right| \geq \varepsilon\right) \quad (\text{ie. SMALL})$$

$\downarrow$   
 $\bar{X}_n$

$$\left[ \because \left|\frac{S_n}{n} - \mu\right| \geq \varepsilon \ \& \ \left|\frac{S_n}{n} - \mu\right| < \varepsilon \right]$$

PARTITION  $\Omega$

$$\bar{X}_n = \frac{S_n}{n} = \frac{X_1 + X_2 + \dots + X_n}{n}$$

$$\begin{aligned} \text{L.O.E.} \Rightarrow \mathbb{E}[\bar{X}_n] &= \mathbb{E}\left[\frac{X_1 + \dots + X_n}{n}\right] = \frac{\mathbb{E}[X_1] + \dots + \mathbb{E}[X_n]}{n} \\ &= \frac{\underbrace{\mu + \dots + \mu}_n}{n} = \frac{n\mu}{n} = \mu. \end{aligned}$$

$$P\left(|\bar{X}_n - \mathbb{E}\bar{X}_n| \geq \epsilon\right) \leftarrow \text{CHEBYSHEV!}$$

$$\text{Var}(\bar{X}_n) = \text{Var} \left[ \frac{X_1 + X_2 + \dots + X_n}{n} \right]$$

$$= \frac{1}{n^2} \text{Var} [X_1 + \dots + X_n] \quad (\because \text{Var}(aX) = a^2 \text{Var}(X))$$

$$= \frac{1}{n^2} \left( \text{Var}[X_1] + \dots + \text{Var}[X_n] \right) \quad [X_j \text{ ARE INDEP.}]$$

$$= \frac{1}{n^2} \left( \underbrace{\sigma^2 + \dots + \sigma^2}_n \right)$$

$$= \frac{n\sigma^2}{n^2} = \frac{\sigma^2}{n}$$

CHEBYSHEV:

$$P(|X - \mathbb{E}X| \geq c) \leq \frac{\text{Var}(X)}{c^2}$$

$$\begin{array}{l} X \rightarrow \bar{X}_n \\ c \rightarrow \epsilon \end{array}, \quad \mathbb{E}[X] = \mu, \quad \text{Var}(X) = \frac{\sigma^2}{n},$$

$$P(|\bar{X}_n - \mu| \geq \epsilon) \leq \frac{\sigma^2/n}{\epsilon^2} = \frac{\sigma^2}{n\epsilon^2}$$

$$P\left(\left|\frac{S_n}{n} - \mu\right| < \epsilon\right) = 1 - P(|\bar{X}_n - \mu| \geq \epsilon) \geq 1 - \frac{\sigma^2}{n\epsilon^2}$$



$$1 \geq P\left(\left|\frac{S_n}{n} - \mu\right| < \epsilon\right) \geq 1 - \underbrace{\frac{\sigma^2}{n\epsilon^2}}_{\rightarrow 0 \text{ (As } n \rightarrow \infty)}$$

AS  $n \rightarrow \infty$ , BOTH END-POINTS  $\rightarrow 1$

$$\therefore \lim_{n \rightarrow \infty} P\left(\left|\frac{S_n}{n} - \mu\right| < \epsilon\right) = 1$$

[SQUEEZE  
THEOREM].



**Example 9.10.** Suppose we want to estimate the mean of a random variable  $X$  from a finite number of independent samples from a population, using the sample mean. For example, perhaps we are measuring average ~~IQ score~~, average income, etc. Suppose also that we know an upper bound on the variance of  $X$ :  $\text{Var}(X) \leq \hat{\sigma}^2$ . (This happens for example when  $|X|$  is bounded by  $\hat{\sigma}$ .) Show that for a large enough sample the sample mean is within  $0.05$  of the correct value with a probability larger than  $0.99$ . How many samples do we need to take to be at least  $99\%$  sure that our estimated value is within  $0.05$  of the correct value?

$$|X| \leq \hat{\sigma}, \quad \text{Var}(X) = \mathbb{E}(X^2) - \mathbb{E}(X)^2 \\ \leq \mathbb{E}(X^2) \leq \mathbb{E}(\hat{\sigma}^2) = \hat{\sigma}^2$$

$$X_1, X_2, \dots$$

$$\bar{X}_n = \frac{S_n}{n} = \frac{X_1 + \dots + X_n}{n}, \quad \epsilon = 0.05$$

$$\mu = E[X_i]$$

$$\lim_{n \rightarrow \infty} P\left(|\bar{X}_n - \mu| < 0.05\right) = 1 \quad \text{[BY LLN]}$$

Q. HOW LARGE DOES  $n$  HAVE TO BE TO GUARANTEE

$$P\left(|\bar{X}_n - \mu| < 0.05\right) \geq 0.99$$



LOWER BOUND



UPPER BOUNDING

$\hookrightarrow$  CHEBYSHEV.  $P\left(|X_n - \mu| \geq 0.05\right)$

i.e., WE WANT

$$P(|\bar{X}_n - \mu| \geq 0.05) < 0.01$$

CHEBYSHEV:

$$P(|\bar{X}_n - \mu| \geq 0.05) \leq \frac{\text{Var}(\bar{X}_n)}{(0.05)^2}$$

$\downarrow$   
 $\mu = E[X_1] = E[\bar{X}_n]$

$$\text{Var}(\bar{X}_n) = \frac{\sigma^2}{n} \rightarrow \text{Var}(X_1) = \frac{\text{Var}[X_1]}{n} \leq \frac{\sigma^2}{n}$$

$$P(|\bar{X}_n - \mu| \geq 0.05) \leq \frac{\text{Var}(X_n)}{(0.05)^2} \leq \frac{\hat{\sigma}^2}{n(0.05)^2}$$

WANT TO  
MAKE  
RHS < 0.01

$$\frac{\hat{\sigma}^2}{n(0.05)^2} < 0.01$$

$$\Rightarrow n > \frac{\hat{\sigma}^2}{(0.01)(0.05)^2} = 40000 \hat{\sigma}^2$$

e.g. FOR HEIGHT,  $\hat{\sigma}^2 \leq 100$   
( $\therefore$  MOST PEOPLE ARE  $\leq 10$  ft)

$$n \geq (40000)(100) = 4,000,000$$

BREAK TILL  
9:45 AM

# § 9.3 CENTRAL LIMIT THEOREM

WE NOW GENERALIZE C.L.T. TO ANY FINITE VARIANCE RANDOM VARIABLE (RECALL: WE DISCUSSED IT FOR  $\text{Bin}(n, p)$ )

**Theorem 9.11.** (Central limit theorem) Suppose that we have i.i.d. random variables  $X_1, X_2, X_3, \dots$  with finite mean  $E[X_1] = \mu$  and finite variance  $\text{Var}(X_1) = \sigma^2$ . Let  $S_n = X_1 + \dots + X_n$ . Then for any fixed  $-\infty \leq a \leq b \leq \infty$  we have

$$\lim_{n \rightarrow \infty} P\left(a \leq \frac{S_n - n\mu}{\sigma\sqrt{n}} \leq b\right) = \Phi(b) - \Phi(a) = \int_a^b \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy. \quad (9.6)$$

$\frac{S_n - E[S_n]}{\sqrt{\text{Var } S_n}} \stackrel{\wedge}{\approx} N(0, 1)$

$$E[S_n] = E[X_1 + \dots + X_n] = E[X_1] + \dots + E[X_n] = n\mu$$

$$\text{Var}[S_n] = \text{Var}[X_1 + \dots + X_n] = \text{Var}[X_1] + \dots + \text{Var}[X_n] = n\sigma^2$$



**Example 9.12.** We roll 1000 dice and add up the values. Estimate the probability that the sum is at least 3600.

$X_j \rightarrow j^{\text{th}} \text{ DIE ROLL.}$

$X_j \in \{1, 2, \dots, 6\}$  (UNIFORM)

$X_j \rightarrow \text{INDEP.}$

$$\begin{aligned} \mathbb{E}(X_1) &= 1 \cdot P(X_1=1) + 2 \cdot P(X_1=2) + \dots + 6 \cdot P(X_1=6) \\ &= 1 \cdot \frac{1}{6} + 2 \cdot \frac{1}{6} + \dots + 6 \cdot \frac{1}{6} = \frac{1}{6} [1+2+\dots+6] \\ &= 7/2 \end{aligned}$$

$$\mathbb{E}(X_1^2) = 1^2 \cdot \frac{1}{6} + 2^2 \cdot \frac{1}{6} + \dots + 6^2 \cdot \frac{1}{6} ; \text{Var}(X_1) = 35/12$$

**Example 9.12.** We roll 1000 dice and add up the values. Estimate the probability that the sum is at least 3600.

$$S = X_1 + X_2 + \dots + X_{1000}$$

$$E[X_1] = \frac{7}{2}, \quad \text{Var}[X_1] = \frac{35}{12}$$

$$P(S \geq 3600)$$



STANDARDIZE

$\hat{S}$ .

$$E(S) = 1000 E[X_1] = 3500$$

$$\text{Var}(S) = 1000 \text{Var}[X_1] = \frac{35000}{12}$$

$$\hat{S} = \frac{S - ES}{\sqrt{\text{Var } S}} = \frac{S - 3500}{\sqrt{35000/12}}$$

$$P(S \geq 3600) = P\left[S - 3500 \geq 100\right]$$
$$= P\left[\frac{\hat{S}}{\sqrt{35000/12}} \geq \frac{100}{\sqrt{35000/12}}\right]$$

$$\hat{S} \approx N(0,1)$$

$$= P\left(\hat{S} \geq \frac{100}{\sqrt{35000/12}}\right) \approx P\left(Z \geq \frac{100}{\sqrt{35000/12}}\right)$$

$$P\left(Z \geq \frac{100}{\sqrt{35000/12}}\right) = \Phi(\infty) - \Phi\left(\frac{100}{\sqrt{35000/12}}\right)$$

$$= 1 - \Phi\left(\frac{100}{\sqrt{35000/12}}\right)$$

$$\approx 1 - \Phi(1.852)$$

$$\approx 0.03$$

$$\therefore P(S \geq 3600) \approx 0.03$$

→ BACK DOES IT IN HOURS

**Example 9.13.** A new diner specializing in waffles opens on our street. It will be open 24 hours a day, seven days a week. It is assumed that the inter-arrival times between customers will be i.i.d. exponential random variables with mean 10 minutes. Approximate the probability that the 120th customer will arrive after the first 21 hours of operation.

$$\boxed{21 \text{ hours}} \rightarrow 21 \times 60 = 1260 \text{ min.}$$

$S_n$  → TIME AT WHICH CUSTOMER  
n ARRIVES

$$S_n - S_{n-1} \sim \text{Exp}\left(\frac{1}{10}\right) \quad \mathbb{E}[\text{Exp}(\lambda)] = \frac{1}{\lambda} = 10$$

$$\begin{aligned} S_n - S_{n-1} &= X_n \\ S_1 &= X_1 \end{aligned} \quad \left. \begin{array}{l} \\ \\ \end{array} \right\} \Rightarrow \begin{aligned} S_n &= X_n + S_{n-1} \\ &= X_n + X_{n-1} + S_{n-2} \\ &= X_n + X_{n-1} + \dots + X_1 \end{aligned}$$

$$X_j = S_j - S_{j-1} \stackrel{\text{i.i.d.}}{\sim} \text{Exp}(1/10)$$

CLT APPLIES TO  $S_n$ !

Q:  $P(S_{120} \geq 1260)$

TIME  
AT WAICA  
120th  
CUSTOMER  
ARRIVES

21 HRS

$$[S_{120} = X_1 + X_2 + \dots + X_{120}]$$

$$E(S_{120}) = 120 E[X_1] = 120 \cdot 10 = 1200$$

$$\text{Var}(S_{120}) = 120 \text{Var}(X_1)$$

[ $\because X_j$  ARE INDEP.]

RECALL :  $\text{Var}[\text{Exp}(\lambda)] = \frac{1}{\lambda^2}$

$$\therefore \text{Var}[X_1] = \frac{1}{(1/10)^2} = 100$$

$$\therefore \text{Var}(S_{120}) = 120 \cdot 100 = 12000$$

$$P(S_{120} \geq 1260) = P(S_{120} - 1200 \geq 60)$$

$$\begin{aligned} & \overset{\uparrow}{S_{120} \approx N(0,1)} \quad \leftarrow \quad = P\left(\frac{S_{120} - 1200}{\sqrt{12000}} \geq \frac{60}{\sqrt{12000}}\right) \approx P\left(Z \geq \frac{60}{\sqrt{12000}}\right) \end{aligned}$$

$$= 1 - \Phi\left(\frac{60}{\sqrt{12000}}\right)$$

$$\approx 1 - \Phi(0.55)$$

$$\approx 1 - 0.71 \approx 0.29.$$

ACTUAL PROBABILITY:

0.285



RECALL :

①  $\text{Bin}(n, p) \approx \text{Pois}(np)$  If  $np^2 \ll 1$

②  $\text{Bin}(n, p) \approx \mathcal{N}(np, npq)$  If  $npq \gg 1$

$[q := 1-p]$

Q: CAN BOTH HAPPEN SIMULTANEOUSLY?

A: YES! e.g.  $p = \frac{\lambda}{n}$   $np^2 = n \cdot \frac{\lambda^2}{n^2} = \frac{\lambda^2}{n} \rightarrow \text{SMALL}$

$\Delta$   $npq = n \cdot \frac{\lambda}{n} \left(1 - \frac{\lambda}{n}\right) = \lambda \left(1 - \frac{\lambda}{n}\right) \rightarrow \text{LARGE}$

$$p = \lambda/n \quad \Rightarrow \quad np = \lambda$$

$$\text{Bin}(n, p) \approx \text{Pois}(np) = \text{Pois}(\lambda)$$

$\gg$

$$N(np, npq) \approx N(\lambda, -)$$

**Example 9.14.** (Normal approximation of a Poisson)

RECALL: SUMS OF POISSON VARIABLES  
ARE POISSON (w/ PARAMS ADDED)

$$X_1, X_2, \dots \stackrel{iid}{\sim} \text{Pois}(1)$$

$$S_n = X_1 + X_2 + \dots + X_n \sim \text{Pois}(\underbrace{1+1+\dots+1}_n)$$

$$\Rightarrow S_n \sim \text{Pois}(n)$$

$$\therefore \text{CLT: } P\left(\frac{S_n - n \cdot 1}{\sqrt{n} \cdot 1} \leq a\right) \approx \Phi(a)$$

IN GENERAL.

IF  $Y \sim \text{Pois}(\lambda)$

$$P\left(\frac{Y - \lambda}{\sqrt{\lambda}} \leq a\right) \xrightarrow{\lambda \rightarrow \infty} \Phi(a)$$

$$\frac{Y - \lambda}{\sqrt{\lambda}} = \frac{Y - E[Y]}{\sqrt{\text{Var}[Y]}}$$

## WEAKER VERSION

**Theorem 9.11.** (Central limit theorem) Suppose that we have i.i.d. random variables  $X_1, X_2, X_3, \dots$  with ~~finite mean  $E[X_1] = \mu$  and finite variance  $\text{Var}(X_1) = \sigma^2$~~ . Let  $S_n = X_1 + \dots + X_n$ . Then for any fixed  $-\infty \leq a \leq b \leq \infty$  we have

$$\lim_{n \rightarrow \infty} P\left(a \leq \frac{S_n - n\mu}{\sigma\sqrt{n}} \leq b\right) = \Phi(b) - \Phi(a) = \int_a^b \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy. \quad (9.6)$$

WITH  $M_{X_1}(t) < \infty$   
FOR  
 $-\epsilon \leq t \leq \epsilon$

FINITE  
m.g.f.

RECALL :

m.g.f.

DETERMINES  
DISTRIBUTION.

$$\therefore M_X(t) = M_Y(t) \Rightarrow X \stackrel{d}{=} Y.$$

Q :  $M_X(t) \approx M_Y(t) \stackrel{?}{\Rightarrow} X \stackrel{d}{\approx} Y$  ? (STABILITY?)

A :

YES!  
s.t.

FOR

e.g.

$X_1, X_2, X_3, \dots$

$$M_{X_j}(t) \longrightarrow M_X(t) \Rightarrow X_j \xrightarrow{d} X$$

**Theorem 9.15.** (Continuity theorem for moment generating functions) Suppose the random variable  $X$  has a continuous cumulative distribution function, and that its moment generating function  $M_X(t)$  is finite in an interval  $(-\varepsilon, \varepsilon)$  for some  $\varepsilon > 0$ . Assume further that the moment generating functions of the random variables  $Y_1, Y_2, Y_3, \dots$  satisfy

$$\lim_{n \rightarrow \infty} M_{Y_n}(t) = M_X(t) \quad (M_{Y_n} \rightarrow M_X)$$

for all  $t$  in the interval  $(-\varepsilon, \varepsilon)$ . Then for any  $a \in \mathbb{R}$

$$\lim_{n \rightarrow \infty} P(Y_n \leq a) = P(X \leq a). \quad (Y_n \xrightarrow{d} X)$$

BLACK BOX

**Theorem 9.16.** Assume that the moment generating functions of the random variables  $Y_1, Y_2, Y_3, \dots$  satisfy

$$\lim_{n \rightarrow \infty} M_{Y_n}(t) = e^{\frac{t^2}{2}} \rightarrow M_Z(t), \quad Z \sim N(0,1) \quad (9.7)$$

for all  $t$  in an interval  $(-\varepsilon, \varepsilon)$  for some  $\varepsilon > 0$ . Then for any  $a \in \mathbb{R}$

$$\lim_{n \rightarrow \infty} P(Y_n \leq a) = \Phi(a) = \int_{-\infty}^a \frac{1}{\sqrt{2\pi}} e^{-\frac{y^2}{2}} dy.$$

$$M_{Y_n} \rightarrow M_Z$$

$$Y_n \xrightarrow{d} N(0,1)$$

$\therefore$  IT SUFFICES TO SHOW

$$M_{\hat{S}_n}(t) \rightarrow e^{t^2/2} \quad \text{FOR ALL } -\epsilon \leq t \leq \epsilon.$$

$$(\because \text{CENT. THM.} \Rightarrow \hat{S}_n \xrightarrow{d} N(0,1))$$



PROOF SKETCH:

$$S_n = (X_1 + X_2 + \dots + X_n)$$

$$\hat{S}_n = \frac{S_n - ES_n}{\sqrt{\text{Var} S_n}} = \frac{S_n - n\mu}{\sigma\sqrt{n}}$$

( $X_j \rightarrow$  i.i.d.)

[ $\because$  INDEP.]

$$\begin{aligned} M_{S_n}(t) &= M_{X_1}(t) \cdot M_{X_2}(t) \cdot \dots \cdot M_{X_n}(t) \\ &= [M_{X_1}(t)]^n \end{aligned}$$


RECALL :


$$\begin{aligned}M_{ay+b}(t) &= \mathbb{E} \left[ e^{t(aY+b)} \right] \\&= \mathbb{E} \left[ e^{atY} \cdot e^{tb} \right] \\&= e^{tb} \cdot \mathbb{E} \left[ e^{atY} \right] \\&= e^{tb} M_Y(at)\end{aligned}$$

$$\left[ \begin{array}{l} Y = S_n \\ b = -n\mu / \sigma\sqrt{n} \\ a = 1 / \sigma\sqrt{n} \end{array} \right]$$

$$\therefore M_{\hat{S}_n}(t) = M_{\left[ \frac{S_n - n\mu}{\sigma\sqrt{n}} \right]}(t) = e^{\left[ -\frac{tn\mu}{\sigma\sqrt{n}} \right]} \cdot M_{S_n}\left( \frac{t}{\sigma\sqrt{n}} \right)$$

$$M_{\hat{S}_n}(t) = e^{-n\mu t / \sigma\sqrt{n}} \left[ M_{X_1} \left( \frac{t}{\sigma\sqrt{n}} \right) \right]^n$$

$$= e^{-n\mu t / \sigma\sqrt{n}} \left[ \mathbb{E} \left[ \exp \left[ \frac{t X_1}{\sigma\sqrt{n}} \right] \right] \right]^n$$


$$= \mathbb{E} \left[ \exp \left[ \frac{t (X_1 - \mu)}{\sigma\sqrt{n}} \right] \right]^n$$


RECALL :  $\exp(t) = 1 + t + \frac{t^2}{2} + \frac{t^3}{3} + \dots$

$$\exp \left[ \frac{t (X_1 - \mu)}{\sigma \sqrt{n}} \right] \stackrel{??}{\approx} 1 + \frac{t (X_1 - \mu)}{\sigma \sqrt{n}} + \frac{t^2 (X_1 - \mu)^2}{2 n \sigma^2}$$

$$\mathbb{E} \left[ \exp \left[ \frac{t (X_1 - \mu)}{\sigma \sqrt{n}} \right] \right] \approx 1 + \frac{t}{\sigma \sqrt{n}} \underbrace{\mathbb{E}(X_1 - \mu)}_{\substack{\downarrow \\ \mathbb{E}X_1 - \mathbb{E}\mu = \mu - \mu = 0}} + \frac{t^2}{2 n \sigma^2} \underbrace{\mathbb{E}((X_1 - \mu)^2)}_{\sigma^2}$$


$$\mathbb{E}X_1 - \mathbb{E}\mu = \mu - \mu = 0$$

$$\approx 1 + \frac{t^2}{2 n}$$

$$M_{\hat{S}_n}(t) \approx \left[ 1 + \frac{t^2}{2n} \right]^n$$

$$\approx \left[ 1 + \frac{t^2/2}{n} \right]^n \approx e^{t^2/2}$$

CALC :  $\lim_{n \rightarrow \infty} \left( 1 + \frac{x}{n} \right)^n = e^x$



WE'VE SKETCHED :

$$\lim_{n \rightarrow \infty} M_{\hat{S}_n}(t) = e^{t^2/2}$$

$$\Rightarrow \hat{S}_n \xrightarrow{d} N(0,1)$$



PLAN FOR NEXT WEEK :

MONDAY — JUNE TEENTH (NO CLASS)

TUESDAY — FINAL REVIEW (3H - CLASS)

WEDNESDAY — (OFFICE HOUR / CANCELLED / FUN STUFF)

THURSDAY — EXAM !!