Math 262 Reading Guide

Sections 4.5.3-4.5.4

Read Sections 4.5.3 and 4.5.4, and answer the following questions. Hand in this worksheet at the next class.

1. Some distributions are *additive*, meaning that a random variable with that distribution can be expressed as a sum of other, iid random variables. By the Central Limit Theorem, the normal distribution can be used to approximate an additive distribution. Section 4.5.3 mentions four distributions that are additive. What are they?

2. What is the Law of Large Numbers?