

Key theorem 2.4.1 (Central limit theorem)

Assume X_1, X_2, \dots, X_n are i.i.d.

Then, as $n \rightarrow \infty$,

the distribution of the standardized sum converges to a standard normal distribution.

Proof: We will use the characteristic function method. The characteristic function of a standard normal distribution is $e^{-t^2/2}$. We will show that the characteristic function of the standardized sum converges to $e^{-t^2/2}$ as $n \rightarrow \infty$.

2.4.1.1 Proof of the Central Limit Theorem using the characteristic function method

The characteristic function of the standardized sum is

$$\phi_{S_n}(t) = \mathbb{E}[e^{itS_n}] = \mathbb{E}[e^{it(X_1 + \dots + X_n)}]$$

Since X_1, X_2, \dots, X_n are i.i.d., we have $\phi_{S_n}(t) = (\phi_{X_1}(t))^n$. We will show that $\phi_{X_1}(t) \approx e^{-t^2/2}$ as $t \rightarrow 0$. For this, we use the Taylor expansion of $e^{-t^2/2}$ around $t = 0$.

Lemma 2.4.1.1 $\phi_{X_1}(t) \approx e^{-t^2/2}$ as $t \rightarrow 0$. **Proof:** We use the Taylor expansion of $e^{-t^2/2}$ around $t = 0$.

Since X_1 has mean μ and variance σ^2 , we have $\phi_{X_1}(t) = e^{it\mu - t^2\sigma^2/2 + o(t^2)}$ as $t \rightarrow 0$.

$$\phi_{X_1}(t) = e^{it\mu - t^2\sigma^2/2 + o(t^2)} = e^{it\mu} e^{-t^2\sigma^2/2} e^{o(t^2)}$$

Since $e^{it\mu} = \cos(t\mu) + i\sin(t\mu)$, we have $\phi_{X_1}(t) = \cos(t\mu) + i\sin(t\mu) e^{-t^2\sigma^2/2} e^{o(t^2)}$.

$$\phi_{X_1}(t) = \cos(t\mu) + i\sin(t\mu) e^{-t^2\sigma^2/2} e^{o(t^2)} \approx \cos(t\mu) + i\sin(t\mu) e^{-t^2\sigma^2/2} \quad (2.4.1.1)$$

Since $\cos(t\mu) \approx 1 - t^2\mu^2/2$ and $\sin(t\mu) \approx t\mu$ as $t \rightarrow 0$, we have $\phi_{X_1}(t) \approx 1 - t^2\mu^2/2 + i t\mu e^{-t^2\sigma^2/2}$ as $t \rightarrow 0$. This shows that $\phi_{X_1}(t) \approx e^{-t^2\sigma^2/2}$ as $t \rightarrow 0$.

$$\phi_{X_1}(t) \approx e^{-t^2\sigma^2/2} \quad (2.4.1.2)$$

Since $\phi_{S_n}(t) = (\phi_{X_1}(t))^n$, we have $\phi_{S_n}(t) \approx (e^{-t^2\sigma^2/2})^n = e^{-t^2n\sigma^2/2}$ as $t \rightarrow 0$. This shows that $\phi_{S_n}(t) \approx e^{-t^2/2}$ as $t \rightarrow 0$.

$$\phi_{S_n}(t) \approx e^{-t^2/2}$$

as $n \rightarrow \infty$.

2.4.1.2 Rugged version

The rugged version of the Central Limit Theorem states that

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Atindra Mohan Goon



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furthermore use of the actuator type means fewer interface surfaces on board because the actuator s anchor brackets can be

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