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The typeset math below follows the ISO recommendations that only variables be set in italic. Note the use of upright shapes for d , e and π . (The first two are entered as `\mathrm{d}` and `\mathrm{e}`, and in fonts derived from `mtpro2` or `newtxmath`, the latter is entered as `\uppi`.)

Simplest form of the *Central Limit Theorem*: Let X_1, X_2, \dots be a sequence of iid random variables with mean 0 and variance 1 on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$. Then

$$\mathbb{P}\left(\frac{X_1 + \dots + X_n}{\sqrt{n}} \leq y\right) \rightarrow \mathfrak{N}(y) := \int_{-\infty}^y \frac{e^{-t^2/2}}{\sqrt{2\pi}} dt \quad \text{as } n \rightarrow \infty,$$

or, equivalently, letting $S_n := \sum_1^n X_k$,

$$\mathbb{E}f(S_n/\sqrt{n}) \rightarrow \int_{-\infty}^{\infty} f(t) \frac{e^{-t^2/2}}{\sqrt{2\pi}} dt \quad \text{as } n \rightarrow \infty, \text{ for every } f \in \mathcal{BC}(\mathbb{R}).$$