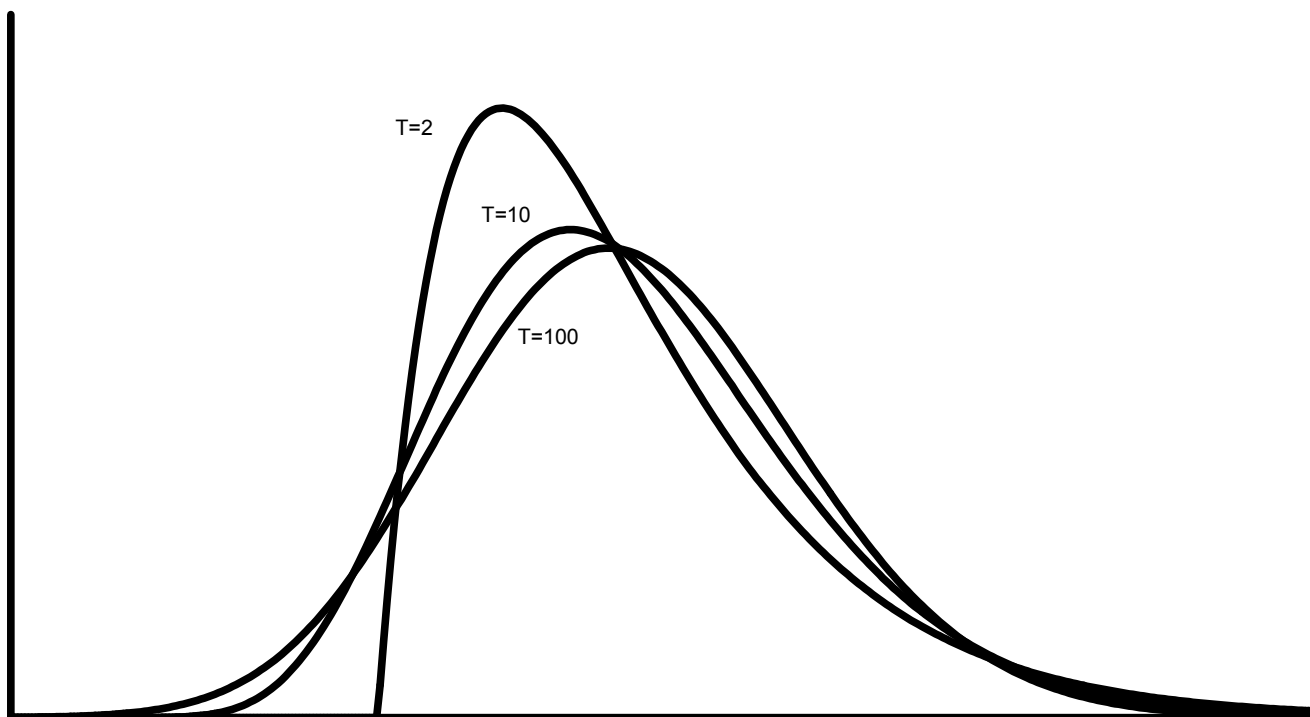




Distribution of  $\bar{y}_T = T^{-1} \sum_{i=1}^T y_i$  for  $y_i$  an i.i.d. sample from an exponential distribution.



Distribution of  $\sqrt{T}(\bar{y}_T - \mu)$  for  $y_i$  an i.i.d. sample from an exponential distribution.