FIGURE 28.24. The distribution of the sum of several independent random variables converges to a normal (i.e., Gaussian) distribution. (*Top left panel*) Exponential distribution (*blue*) together with a Gaussian distribution with the same mean and variance (*red*). (*Left column*) The *blue curves* show the distribution of the sum of 2, 3, ..., 10 exponentially distributed variables. (*Right column*) The same, but for a two-valued discrete distribution. In both cases, the distribution of ten independent variables fits well to a Gaussian curve.

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