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Sample mean

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$$\bar{X} = (X_1 + \dots + X_n)/n$$

Density function of the sample mean
(zero-mean, Gaussian case)

$$f_{\bar{x}}(x) = \frac{1}{\sqrt{2\pi\sigma^2/n}} e^{-nx^2/2\sigma^2}$$

Note that the variance of sample mean is n-time smaller than the one of a single sample.

Symbol list:

\bar{X}	The sample mean
X_1	The first sample
X_n	The nth sample