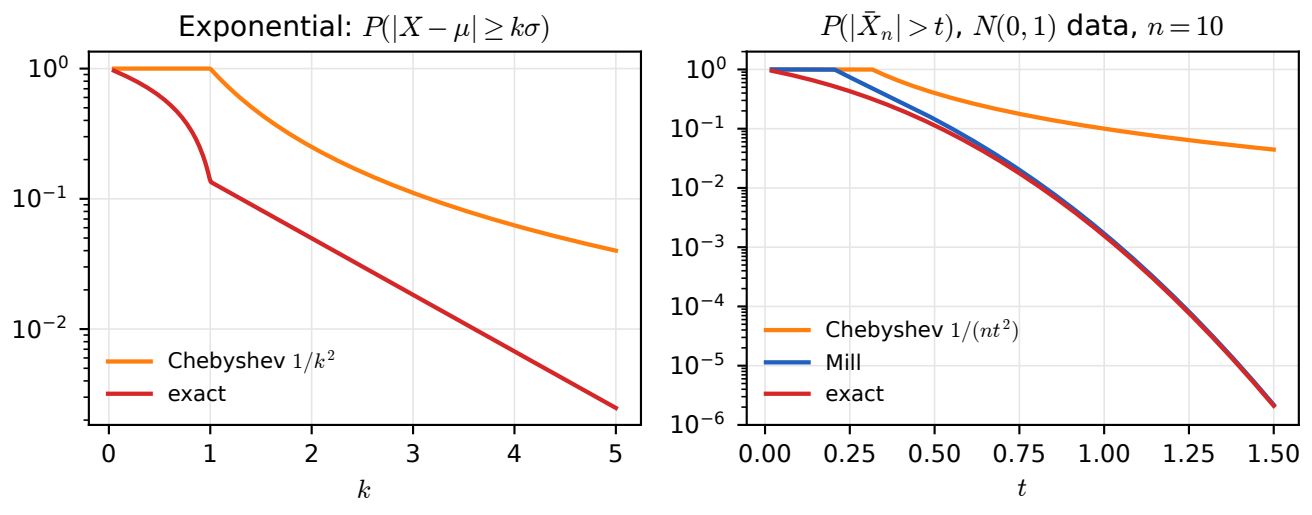

Exponential: $P(|X-\mu| \geq k\sigma)$
10^0
10^{-1}
10^{-2}
Chebyshev $1/k^2$
exact
0
1
2
3
4
5
k
$P(|\bar{X}_n| > t)$, $N(0,1)$ data, $n = 10$
10^0
10^{-1}
10^{-2}
10^{-3}
10^{-4}
10^{-5}
10^{-6}
Chebyshev $1/(nt^2)$
Mill
exact
0.00
0.25
0.50
0.75
1.00
1.25
1.50
t