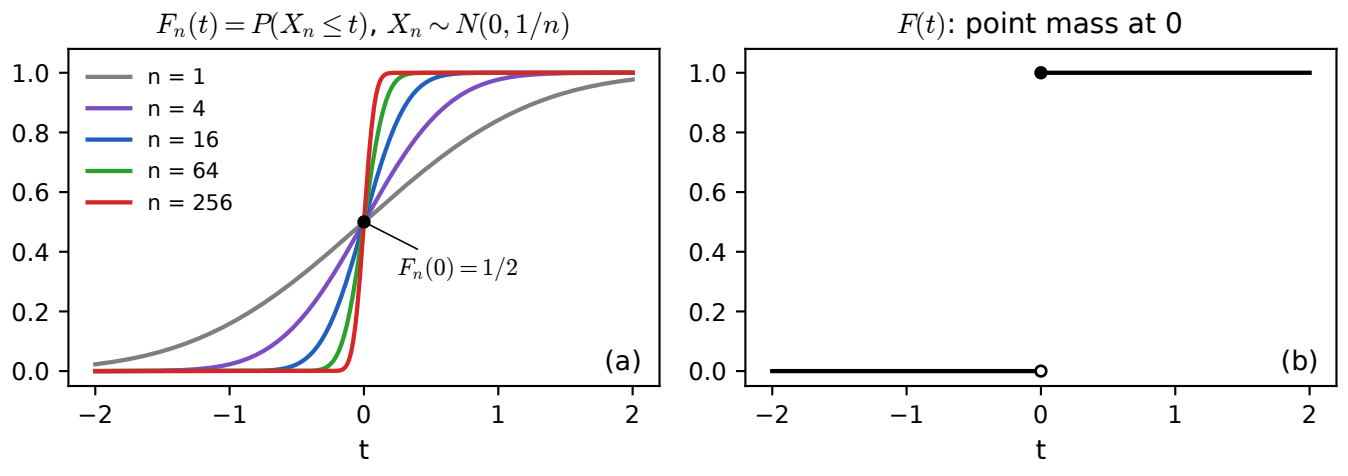

$F_n(t) = P(X_n \leq t)$, $X_n \sim N(0, 1/n)$
n = 1
n = 4
n = 16
n = 64
n = 256
$F_n(0) = 1/2$
(a)
t
$F(t)$: point mass at 0
(b)
t