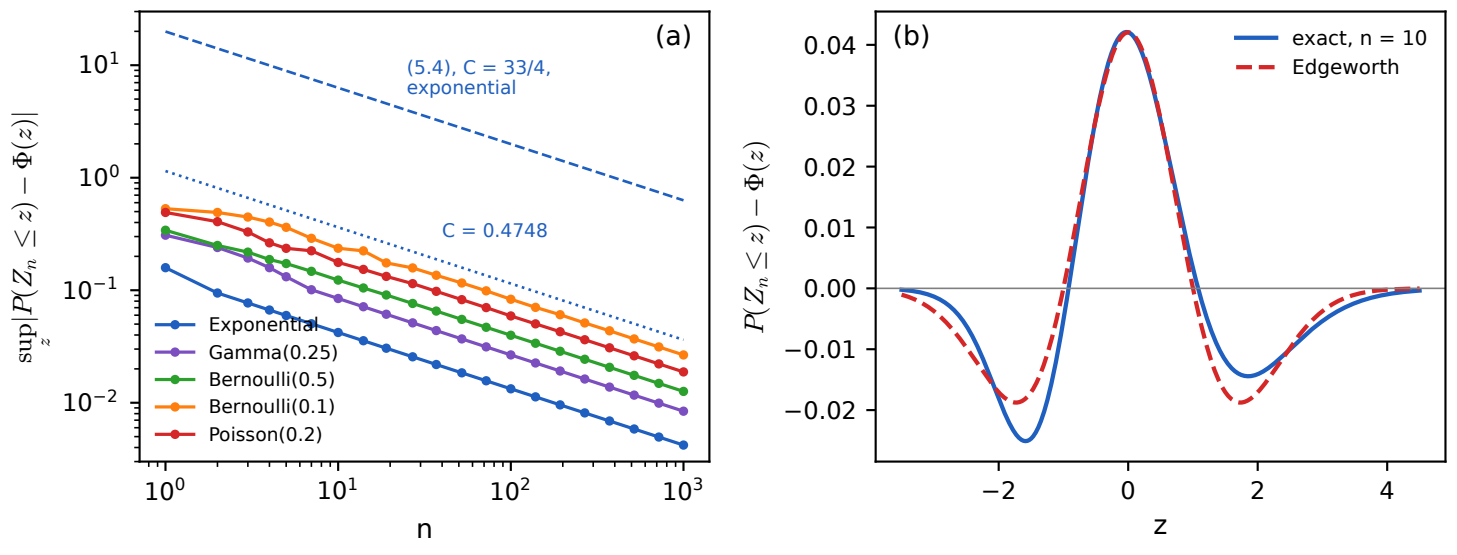

(a)
(5.4), C = 33/4,
exponential
C = 0.4748
Exponential
Gamma(0.25)
Bernoulli(0.5)
Bernoulli(0.1)
Poisson(0.2)
$\sup_z |P(Z_n \le z) - \Phi(z)|$
n
(b)
exact, n = 10
Edgeworth
$P(Z_n \le z) - \Phi(z)$
z