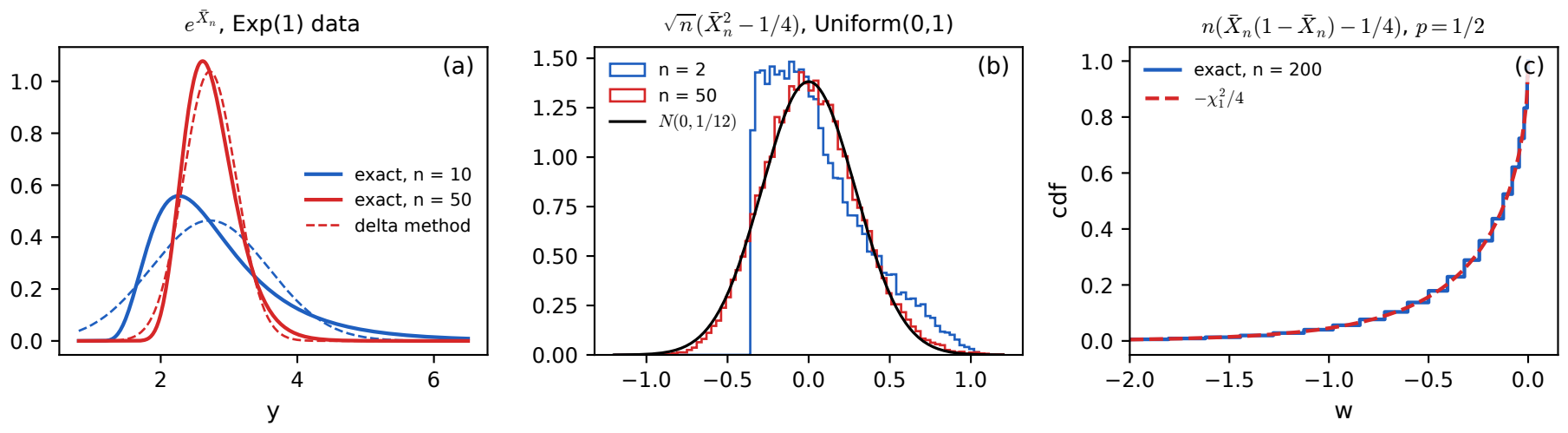

$e^{\bar{X}_n}$, Exp(1) data
(a)
exact, n = 10
exact, n = 50
delta method
y
$\sqrt{n}(\bar{X}_n^2 - 1/4)$, Uniform(0,1)
(b)
n = 2
n = 50
$N(0, 1/12)$
$n(\bar{X}_n(1-\bar{X}_n) - 1/4)$, $p = 1/2$
(c)
exact, n = 200
$-\chi_1^2/4$
cdf
w