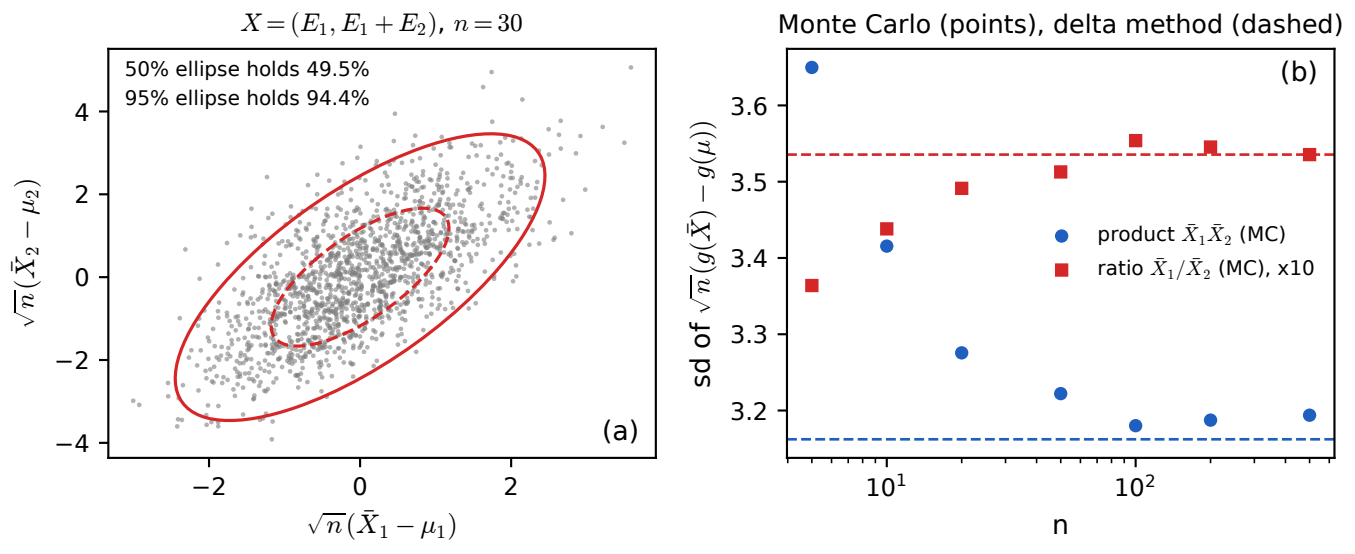

$X = (E_1, E_1 + E_2)$, $n = 30$
50% ellipse holds 49.5%
95% ellipse holds 94.4%
(a)
$\sqrt{n}(\bar{X}_2 - \mu_2)$
$\sqrt{n}(\bar{X}_1 - \mu_1)$
Monte Carlo (points), delta method (dashed)
(b)
product $\bar{X}_1\bar{X}_2$ (MC)
ratio $\bar{X}_1/\bar{X}_2$ (MC), x10
sd of $\sqrt{n}(g(\bar{X}) - g(\mu))$
n