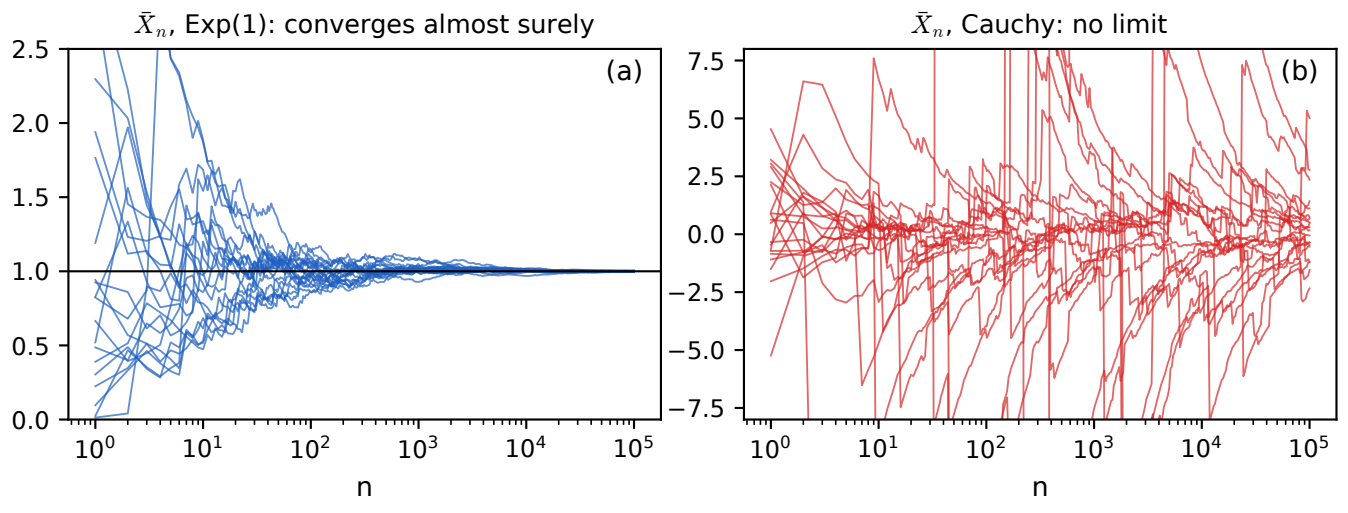

$\bar{X}_n$, Exp(1): converges almost surely
(a)
2.5
2.0
1.5
1.0
0.5
0.0
10^0
10^1
10^2
10^3
10^4
10^5
n
$\bar{X}_n$, Cauchy: no limit
(b)
7.5
5.0
2.5
0.0
−2.5
−5.0
−7.5
10^0
10^1
10^2
10^3
10^4
10^5
n