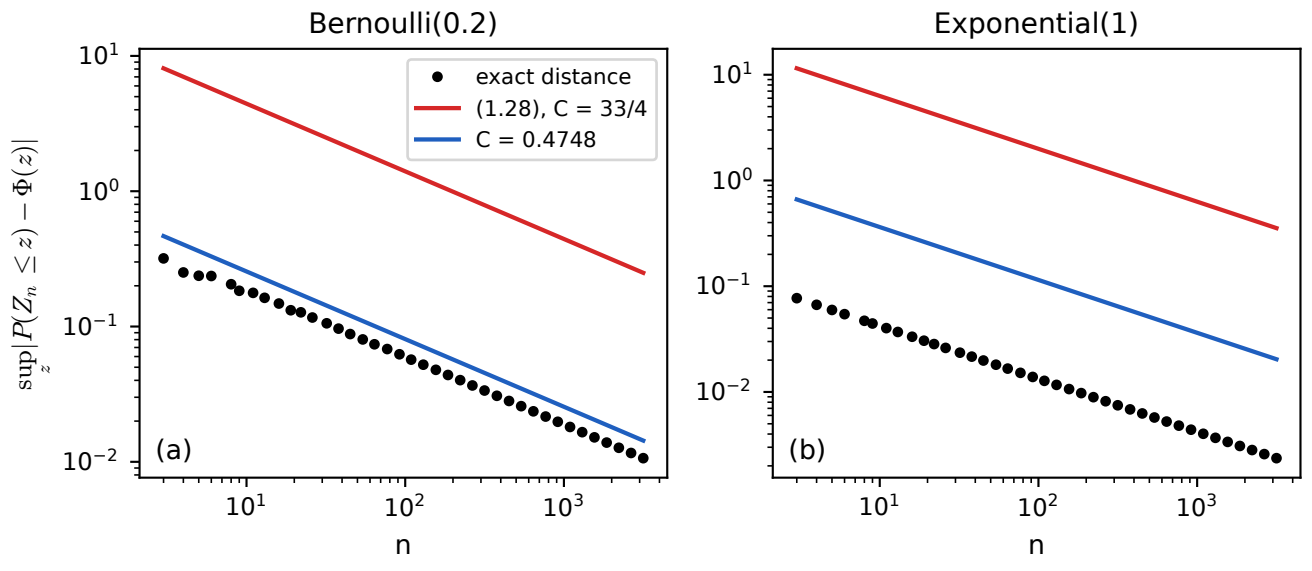

Bernoulli(0.2)
Exponential(1)
exact distance
(1.28), C = 33/4
C = 0.4748
$\sup_z |P(Z_n \leq z) - \Phi(z)|$
10^1
10^0
10^{-1}
10^{-2}
10^1
10^2
10^3
n
(a)
(b)