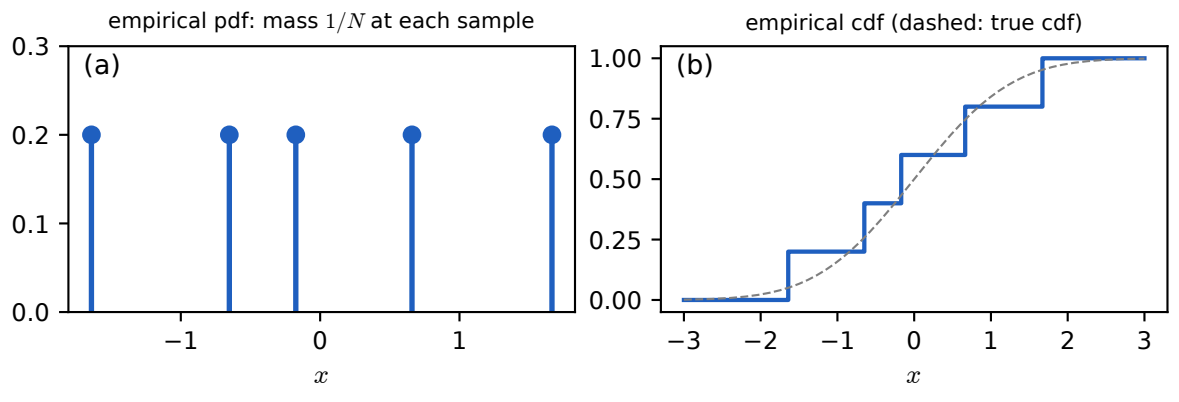

empirical pdf: mass $1/N$ at each sample
(a)
0.3
0.2
0.1
0.0
−1
0
1
x
empirical cdf (dashed: true cdf)
(b)
1.00
0.75
0.50
0.25
0.00
−3
−2
−1
0
1
2
3
x