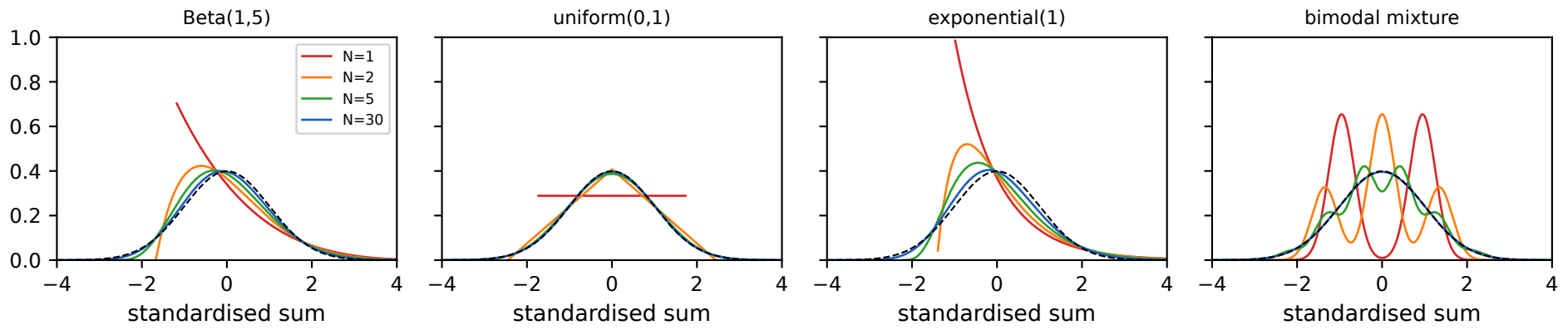

Beta(1,5)
uniform(0,1)
exponential(1)
bimodal mixture
N=1
N=2
N=5
N=30
1.0
0.8
0.6
0.4
0.2
0.0
−4
−2
0
2
4
standardised sum