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An Introduction to Basic Statistics and Probability – p. 32/40.  
Expected Value of X The average of the sample means ( $\bar{x}$ 's) when taken over a large number of random samples of size  $n$  will approximate  $\mu$ . Let  $X_1, \dots, X_n$  be a random sample from some

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population with mean  $\mu$  .

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