Simplest form of the ***Central Limit Theorem***: *Let $X_1, X_2, \cdots$ be a sequence of iid random variables with mean 0 and variance 1 on a probability space $(\Omega, \mathcal{F}, \mathbb{P})$. Then*

$$\mathbb{P}\left(\frac{X_1 + \cdots + X_n}{\sqrt{n}} \le y\right) \to \mathfrak{N}(y) := \int_{-\infty}^{y} \frac{\mathrm{e}^{-t^2/2}}{\sqrt{2\pi}}\,\mathrm{d}t \quad \text{as } n \to \infty,$$

or, equivalently, letting $S_n := \sum_1^n X_k$,

$$\mathbb{E}f\left(S_n/\sqrt{n}\right) \to \int_{-\infty}^{\infty} f(t)\frac{\mathrm{e}^{-t^2/2}}{\sqrt{2\pi}}\,\mathrm{d}t \quad \text{as } n \to \infty, \text{ for every } f \in \mathrm{b}\mathcal{C}(\mathbb{R}).$$