

The Central Limit Theorem

The Central Limit Theorem (CLT) states that for non-normal data, the distribution of the sample means has an approximate normal distribution, regardless of what the distribution of the original data looks like, as long as the sample size is large enough (usually at least 30) and all samples have the same size. The CLT does not just apply to the sample mean; the CLT is also true for other sample statistics, such as the sample proportion.

Below is a link to a video demonstrating the principles of the **Central Limit Theorem** through a worked example:

<http://www.youtube.com/watch?v=JNm3M9cqWyc>