

Let Y_1, \dots, Y_n be independent and identically distributed random variables with finite $\mu = E(Y)$ and $\sigma^2 = V(Y)$. Let $U_n = \frac{\bar{Y} - \mu}{\sigma/\sqrt{n}}$. Then as $n \rightarrow \infty$, U_n converges to a standard normal random variable in distribution.