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Sampling distribution is the key component of a statistical inference. By its nature, the topic is tougher for many students at introductory statistics class. It makes students lose their concentration in the course, which leads to a dropout or other adverse consequences. Often, the topic is being skipped or addressed superficially to introduce estimation and test of hypothesis, which eventually make students more confused. What is the way out of this problem, anyway? In this presentation, we intend to address sampling distribution with multiple examples, and simulations via an open source software R, which has been proven to be very effective. It is expected that instructors of introductory statistics class would benefit from adapting our approach. (Received September 22, 2015)