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nonparametric. Intuitively, one would expect that, if n is large, then p^* should be "close" to p . Indeed, one can easily show that the mean squared error (MSE) of p^* is given by (see Exercise 1.3) $\text{def } p(1 - p) \text{ MSE}(p^*) = E(p^* - p)^2 = \sigma^2 / n$ so $\text{MSE}(p^*) \rightarrow 0$ as $n \rightarrow \infty$, which is termed as p^* converges to p in

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