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

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