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17. Bayesian Statistics Econometrics: The Path from Cause to Effect What is econometrics? **How Big Data Is Changing Economies** Susan Athey, *"Machine Learning and Causal Inference for Policy Evaluation"*

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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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